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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2015

| 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 05/11/2015 Bond Future |        |            | 9.81022   | 81.84845  | 9.73048            | 82.41838           |                   |            | 0.00        | 0                | 6,561         |
| ES33 On 04/02/2016 Bond Future |        |            | 9.89940   | 83.20395  | 9.81707            | 83.78332           |                   |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future |        |            | 9.97651   | 80.88396  | 9.89152            | 81.47391           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,561</b>  |
| ES33 On 05/11/2015 Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 05/11/2015 Bond Future | 9.00   | Put        |           |           | 5,515.00000        | 5.51500            | 6,084,930         |            | 0.00        | 0                | 0             |
| ES33 On 05/11/2015 Bond Future | 9.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 05/11/2015 Bond Future | 9.01   | Put        |           |           | 5,435.77000        | 5.43577            | 6,005,700         |            | 0.00        | 0                | 0             |
| ES33 On 05/11/2015 Bond Future | 8.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 05/11/2015 Bond Future | 8.99   | Put        |           |           | 5,594.33000        | 5.59433            | 6,164,260         |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 10.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 10.01  | Call       |           |           | 1,347.84000        | 1.34784            | 768,470           |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 10.01  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 9.99   | Call       |           |           | 1,209.71000        | 1.20971            | 630,340           |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 9.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 10.00  | Call       |           |           | 1,278.82000        | 1.27882            | 699,450           |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future | 10.01  | Call       |           |           | 820.63000          | 0.82063            | 230,680           |            | 0.00        | 0                | 0             |

| 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 | 05/05/2016 | Bond Future | 10.01  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/05/2016 | Bond Future | 9.99   | Call       |           |           | 682.99000          | 0.68299            | 93,040            |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/05/2016 | Bond Future | 9.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/05/2016 | Bond Future | 10.00  | Call       |           |           | 751.86000          | 0.75186            | 161,910           |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/05/2016 | Bond Future | 10.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total ES33 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,561</b>  |
| I2025                     | On | 05/11/2015 | Bond Future |        |            | 123.29407 | 123.29407 | 122.95751          | 122.95751          |                   |            | 0.00        | 0                | 612           |
| I2025                     | On | 04/02/2016 | Bond Future |        |            | 124.12582 | 124.12582 | 123.78379          | 123.78379          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>612</b>    |
| I2025                     | On | 05/11/2015 | Bond Future | 122.99 | Call       |           |           | 0.00000            | 0.00000            | 304,070           |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/11/2015 | Bond Future | 122.99 | Put        |           |           | 32.49000           | 0.03249            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/11/2015 | Bond Future | 123.00 | Call       |           |           | 0.00000            | 0.00000            | 294,070           |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/11/2015 | Bond Future | 123.00 | Put        |           |           | 42.49000           | 0.04249            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/11/2015 | Bond Future | 123.01 | Call       |           |           | 0.00000            | 0.00000            | 284,070           |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/11/2015 | Bond Future | 123.01 | Put        |           |           | 52.49000           | 0.05249            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/02/2016 | Bond Future | 125.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/02/2016 | Bond Future | 125.99 | Put        |           |           | 2,206.21000        | 2.20621            | 1,864,180         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/02/2016 | Bond Future | 126.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/02/2016 | Bond Future | 126.00 | Put        |           |           | 2,216.21000        | 2.21621            | 1,874,180         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/02/2016 | Bond Future | 126.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/02/2016 | Bond Future | 126.01 | Put        |           |           | 2,226.21000        | 2.22621            | 1,884,180         |            | 0.00        | 0                | 0             |
| <b>Total I2025 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>612</b>    |
| I2033                     | On | 05/11/2015 | Bond Future |        |            | 102.31358 | 102.31358 | 102.29215          | 102.29215          |                   |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/02/2016 | Bond Future |        |            | 104.01649 | 104.01649 | 103.99477          | 103.99477          |                   |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future |        |            | 104.87463 | 104.87463 | 104.85289          | 104.85289          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2033                     | On | 05/11/2015 | Bond Future | 102.39 | Put        |           |           | 97.85000           | 0.09785            | 76,420            |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/11/2015 | Bond Future | 102.40 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/11/2015 | Bond Future | 102.40 | Put        |           |           | 107.85000          | 0.10785            | 86,420            |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/11/2015 | Bond Future | 102.41 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/11/2015 | Bond Future | 102.41 | Put        |           |           | 117.85000          | 0.11785            | 96,420            |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/11/2015 | Bond Future | 102.39 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/02/2016 | Bond Future | 102.40 | Call       |           |           | 1,594.77000        | 1.59477            | 1,616,490         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/02/2016 | Bond Future | 102.40 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/02/2016 | Bond Future | 102.41 | Call       |           |           | 1,584.77000        | 1.58477            | 1,606,490         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/02/2016 | Bond Future | 102.41 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/02/2016 | Bond Future | 102.39 | Call       |           |           | 1,604.77000        | 1.60477            | 1,626,490         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/02/2016 | Bond Future | 102.39 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033                     | On | 05/05/2016 | Bond Future | 102.39 | Call       |           |           | 2,462.89000        | 2.46289            | 2,484,630         |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.39 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.40 | Call       |           |           | 2,452.89000        | 2.45289            | 2,474,630         |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.40 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.41 | Call       |           |           | 2,442.89000        | 2.44289            | 2,464,630         |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.41 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2033 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038                     | On | 05/11/2015 | Bond Future |        |            | 126.85631 | 126.85631 | 126.82951          | 126.82951          |                   |            | 0.00        | 0                | 8,054         |
| I2038                     | On | 04/02/2016 | Bond Future |        |            | 127.59489 | 127.59489 | 127.56781          | 127.56781          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,054</b>  |
| I2038                     | On | 05/11/2015 | Bond Future | 134.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/11/2015 | Bond Future | 134.00 | Put        |           |           | 7,170.49000        | 7.17049            | 7,143,690         |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/11/2015 | Bond Future | 134.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/11/2015 | Bond Future | 134.01 | Put        |           |           | 7,180.49000        | 7.18049            | 7,153,690         |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/11/2015 | Bond Future | 133.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/11/2015 | Bond Future | 133.99 | Put        |           |           | 7,160.49000        | 7.16049            | 7,133,690         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/02/2016 | Bond Future | 130.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/02/2016 | Bond Future | 130.99 | Put        |           |           | 3,422.19000        | 3.42219            | 3,395,110         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/02/2016 | Bond Future | 131.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/02/2016 | Bond Future | 131.00 | Put        |           |           | 3,432.19000        | 3.43219            | 3,405,110         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/02/2016 | Bond Future | 131.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/02/2016 | Bond Future | 131.01 | Put        |           |           | 3,442.19000        | 3.44219            | 3,415,110         |            | 0.00        | 0                | 0             |
| <b>Total I2038 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,054</b>  |
| I2046                     | On | 05/11/2015 | Bond Future |        |            | 126.71470 | 126.71470 | 125.86145          | 125.86145          |                   |            | 0.00        | 0                | 6,943         |
| I2046                     | On | 04/02/2016 | Bond Future |        |            | 128.82337 | 128.82337 | 127.95616          | 127.95616          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,943</b>  |
| I2046                     | On | 05/11/2015 | Bond Future | 132.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/11/2015 | Bond Future | 132.99 | Put        |           |           | 7,128.55000        | 7.12855            | 6,275,300         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/11/2015 | Bond Future | 133.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/11/2015 | Bond Future | 133.00 | Put        |           |           | 7,138.55000        | 7.13855            | 6,285,300         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/11/2015 | Bond Future | 133.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/11/2015 | Bond Future | 133.01 | Put        |           |           | 7,148.55000        | 7.14855            | 6,295,300         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 127.99 | Call       |           |           | 0.00000            | 0.00000            | 833,370           |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 127.99 | Put        |           |           | 33.84000           | 0.03384            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.00 | Call       |           |           | 0.00000            | 0.00000            | 823,370           |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.00 | Put        |           |           | 43.84000           | 0.04384            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.01 | Call       |           |           | 0.00000            | 0.00000            | 813,370           |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.01 | Put        |           |           | 53.84000           | 0.05384            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|---------------|
| <b>Total I2046 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>6,943</b>  |
| I2050 On 05/11/2015 Bond Future |        |            | 134.36978 | 134.36978 | 133.06460          | 133.06460          |                   |            |  | 0.00                 | 0                | 5,431         |
| I2050 On 04/02/2016 Bond Future |        |            | 135.07739 | 135.07739 | 133.75047          | 133.75047          |                   |            |  | 0.00                 | 0                | 0             |
| <b>Total I2050 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>5,431</b>  |
| I2050 On 05/11/2015 Bond Future | 144.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                 | 0                | 0             |
| I2050 On 05/11/2015 Bond Future | 144.99 | Put        |           |           | 11,925.40000       | 11.92540           | 10,620,220        |            |  | 0.00                 | 0                | 0             |
| I2050 On 05/11/2015 Bond Future | 145.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                 | 0                | 0             |
| I2050 On 05/11/2015 Bond Future | 145.00 | Put        |           |           | 11,935.40000       | 11.93540           | 10,630,220        |            |  | 0.00                 | 0                | 0             |
| I2050 On 05/11/2015 Bond Future | 145.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                 | 0                | 0             |
| I2050 On 05/11/2015 Bond Future | 145.01 | Put        |           |           | 11,945.40000       | 11.94540           | 10,640,220        |            |  | 0.00                 | 0                | 0             |
| I2050 On 04/02/2016 Bond Future | 137.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                 | 0                | 0             |
| I2050 On 04/02/2016 Bond Future | 137.99 | Put        |           |           | 4,239.53000        | 4.23953            | 2,912,610         |            |  | 0.00                 | 0                | 0             |
| I2050 On 04/02/2016 Bond Future | 138.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                 | 0                | 0             |
| I2050 On 04/02/2016 Bond Future | 138.00 | Put        |           |           | 4,249.53000        | 4.24953            | 2,922,610         |            |  | 0.00                 | 0                | 0             |
| I2050 On 04/02/2016 Bond Future | 138.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                 | 0                | 0             |
| I2050 On 04/02/2016 Bond Future | 138.01 | Put        |           |           | 4,259.53000        | 4.25953            | 2,932,610         |            |  | 0.00                 | 0                | 0             |
| <b>Total I2050 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>5,431</b>  |
| R186 On 05/11/2015 Bond Future  |        |            | 8.29772   | 119.84221 | 8.21754            | 120.48010          |                   | 9.02       |  | 36,671,716.26        | 306              | 32,823        |
| R186 On 04/02/2016 Bond Future  |        |            | 8.35574   | 116.52926 | 8.27249            | 117.17787          |                   | 9.06       |  | 0.00                 | 0                | 5,465         |
| R186 On 05/05/2016 Bond Future  |        |            | 8.39985   | 118.58905 | 8.31335            | 119.24962          |                   | 8.93       |  | 0.00                 | 0                | 0             |
| R186 On 04/08/2016 Bond Future  |        |            | 8.44401   | 115.42833 | 8.35366            | 116.10428          |                   | 9.06       |  | 0.00                 | 0                | 0             |
| <b>Total R186 Future</b>        |        |            |           |           |                    |                    |                   |            |  | <b>36,671,716.26</b> | <b>306</b>       | <b>38,288</b> |
| R186 On 05/11/2015 Bond Future  | 9.00   | Put        |           |           | 16.41000           | 0.01641            | 26,130            | 9.36       |  | 0.00                 | 0                | 2,600         |
| R186 On 05/11/2015 Bond Future  | 8.55   | Put        |           |           | 263.42000          | 0.26342            | 374,650           | 9.15       |  | 0.00                 | 0                | 4,667         |
| R186 On 05/11/2015 Bond Future  | 8.75   | Call       |           |           | 4,234.41000        | 4.23441            | 3,639,870         | 9.24       |  | 0.00                 | 0                | 0             |
| R186 On 05/11/2015 Bond Future  | 8.75   | Put        |           |           | 86.27000           | 0.08627            | 129,620           | 9.24       |  | 0.00                 | 0                | 10,200        |
| R186 On 05/11/2015 Bond Future  | 8.85   | Call       |           |           | 4,950.56000        | 4.95056            | 4,337,530         | 9.29       |  | 0.00                 | 0                | 0             |
| R186 On 05/11/2015 Bond Future  | 8.85   | Put        |           |           | 46.02000           | 0.04602            | 70,880            | 9.29       |  | 0.00                 | 0                | 2,283         |
| R186 On 05/11/2015 Bond Future  | 9.00   | Call       |           |           | 6,042.49000        | 6.04249            | 5,414,320         | 9.36       |  | 0.00                 | 0                | 0             |
| R186 On 05/11/2015 Bond Future  | 8.35   | Put        |           |           | 664.75000          | 0.66475            | 891,730           | 9.06       |  | 0.00                 | 0                | 9,430         |
| R186 On 05/11/2015 Bond Future  | 8.45   | Call       |           |           | 2,264.68000        | 2.26468            | 1,790,250         | 9.11       |  | 0.00                 | 0                | 200           |
| R186 On 05/11/2015 Bond Future  | 8.45   | Put        |           |           | 428.36000          | 0.42836            | 591,820           | 9.11       |  | 0.00                 | 0                | 6,308         |
| R186 On 05/11/2015 Bond Future  | 8.50   | Call       |           |           | 2,564.03000        | 2.56403            | 2,061,940         | 9.13       |  | 0.00                 | 0                | 650           |
| R186 On 05/11/2015 Bond Future  | 8.50   | Put        |           |           | 337.91000          | 0.33791            | 473,710           | 9.13       |  | 0.00                 | 0                | 4,666         |
| R186 On 05/11/2015 Bond Future  | 8.55   | Call       |           |           | 2,877.53000        | 2.87753            | 2,350,870         | 9.15       |  | 0.00                 | 0                | 0             |
| R186 On 05/11/2015 Bond Future  | 8.24   | Put        |           |           | 1,023.08000        | 1.02308            | 1,328,870         | 9.02       |  | 0.00                 | 0                | 0             |
| R186 On 05/11/2015 Bond Future  | 8.25   | Call       |           |           | 1,244.70000        | 1.24470            | 905,220           | 9.02       |  | 0.00                 | 0                | 0             |
| R186 On 05/11/2015 Bond Future  | 8.25   | Put        |           |           | 985.88000          | 0.98588            | 1,284,290         | 9.02       |  | 0.00                 | 0                | 8,650         |

| 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 | 05/11/2015 | Bond Future | 8.26   | Call       |           |           | 1,288.01000        | 1.28801            | 941,180           | 9.02       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.26   | Put        |           |           | 949.61000          | 0.94961            | 1,240,670         | 9.02       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.35   | Call       |           |           | 1,716.00000        | 1.71600            | 1,305,090         | 9.06       | 0.00                 | 0                | 843           |
| R186                     | On | 05/11/2015 | Bond Future | 7.86   | Put        |           |           | 3,115.63000        | 3.11563            | 3,663,320         | 8.89       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.00   | Call       |           |           | 445.13000          | 0.44513            | 281,610           | 8.93       | 0.00                 | 0                | 200           |
| R186                     | On | 05/11/2015 | Bond Future | 8.00   | Put        |           |           | 2,200.09000        | 2.20009            | 2,674,460         | 8.93       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.22   | Call       |           |           | 1,120.10000        | 1.12010            | 802,800           | 9.01       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 8.22   | Put        |           |           | 1,100.45000        | 1.10045            | 1,421,040         | 9.01       | 0.00                 | 0                | 1,090         |
| R186                     | On | 05/11/2015 | Bond Future | 8.24   | Call       |           |           | 1,202.25000        | 1.20225            | 870,150           | 9.02       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 7.73   | Call       |           |           | 94.32000           | 0.09432            | 49,030            | 8.84       | 0.00                 | 0                | 169           |
| R186                     | On | 05/11/2015 | Bond Future | 7.73   | Put        |           |           | 4,077.82000        | 4.07782            | 4,670,420         | 8.84       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 7.75   | Call       |           |           | 107.75000          | 0.10775            | 56,940            | 8.85       | 0.00                 | 0                | 1,200         |
| R186                     | On | 05/11/2015 | Bond Future | 7.75   | Put        |           |           | 3,924.23000        | 3.92423            | 4,511,310         | 8.85       | 0.00                 | 0                | 0             |
| R186                     | On | 05/11/2015 | Bond Future | 7.86   | Call       |           |           | 212.18000          | 0.21218            | 121,980           | 8.89       | 0.00                 | 0                | 674           |
| R186                     | On | 04/02/2016 | Bond Future | 7.50   | Call       |           |           | 435.34000          | 0.43534            | 341,380           | 8.73       | 0.00                 | 0                | 0             |
| R186                     | On | 04/02/2016 | Bond Future | 7.50   | Put        |           |           | 6,696.89000        | 6.69689            | 7,251,540         | 8.73       | 0.00                 | 0                | 0             |
| R186                     | On | 04/02/2016 | Bond Future | 7.51   | Call       |           |           | 447.57000          | 0.44757            | 351,470           | 8.73       | 0.00                 | 0                | 0             |
| R186                     | On | 04/02/2016 | Bond Future | 7.51   | Put        |           |           | 6,625.18000        | 6.62518            | 7,177,690         | 8.73       | 0.00                 | 0                | 0             |
| R186                     | On | 04/02/2016 | Bond Future | 8.75   | Call       |           |           | 4,630.26000        | 4.63026            | 4,153,300         | 9.17       | 0.00                 | 0                | 0             |
| R186                     | On | 04/02/2016 | Bond Future | 8.75   | Put        |           |           | 976.19000          | 0.97619            | 1,147,840         | 9.17       | 0.00                 | 0                | 6,700         |
| R186                     | On | 04/02/2016 | Bond Future | 7.49   | Call       |           |           | 423.83000          | 0.42383            | 331,900           | 8.73       | 0.00                 | 0                | 0             |
| R186                     | On | 04/02/2016 | Bond Future | 7.49   | Put        |           |           | 6,769.40000        | 6.76940            | 7,326,080         | 8.73       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 8.34   | Call       |           |           | 3,305.60000        | 3.30560            | 2,962,840         | 8.97       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 8.34   | Put        |           |           | 3,101.54000        | 3.10154            | 3,419,350         | 8.97       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 8.35   | Call       |           |           | 3,345.14000        | 3.34514            | 2,999,860         | 8.97       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 8.35   | Put        |           |           | 3,064.63000        | 3.06463            | 3,379,920         | 8.97       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 7.56   | Call       |           |           | 1,050.26000        | 1.05026            | 896,670           | 8.70       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 7.56   | Put        |           |           | 7,026.82000        | 7.02682            | 7,533,800         | 8.70       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 8.33   | Call       |           |           | 3,265.96000        | 3.26596            | 2,925,720         | 8.97       | 0.00                 | 0                | 0             |
| R186                     | On | 05/05/2016 | Bond Future | 8.33   | Put        |           |           | 3,138.41000        | 3.13841            | 3,458,740         | 8.97       | 0.00                 | 0                | 0             |
| R186                     | On | 04/08/2016 | Bond Future | 8.50   | Put        |           |           | 3,245.67000        | 3.24567            | 3,544,850         | 9.06       | 0.00                 | 0                | 0             |
| R186                     | On | 04/08/2016 | Bond Future | 8.51   | Call       |           |           | 4,378.85000        | 4.37885            | 3,999,970         | 9.06       | 0.00                 | 0                | 0             |
| R186                     | On | 04/08/2016 | Bond Future | 8.51   | Put        |           |           | 3,212.59000        | 3.21259            | 3,509,660         | 9.06       | 0.00                 | 0                | 0             |
| R186                     | On | 04/08/2016 | Bond Future | 8.49   | Call       |           |           | 4,297.39000        | 4.29739            | 3,922,720         | 9.06       | 0.00                 | 0                | 0             |
| R186                     | On | 04/08/2016 | Bond Future | 8.49   | Put        |           |           | 3,279.43000        | 3.27943            | 3,580,710         | 9.06       | 0.00                 | 0                | 0             |
| R186                     | On | 04/08/2016 | Bond Future | 8.50   | Call       |           |           | 4,337.81000        | 4.33781            | 3,961,040         | 9.06       | 0.00                 | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>60,530</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>36,671,716.26</b> | <b>306</b>       | <b>98,818</b> |
| R197                     | On | 05/11/2015 | Bond Future |        |            | 294.38451 | 294.38451 | 294.32414          | 294.32414          |                   |            | 0.00                 | 0                | 927           |
| R197                     | On | 04/02/2016 | Bond Future |        |            | 292.92980 | 292.92980 | 292.86857          | 292.86857          |                   |            | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>927</b>    |
| R197                      | On | 05/11/2015 | Bond Future | 294.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R197                      | On | 05/11/2015 | Bond Future | 294.99 | Put        |           |           | 665.86000          | 0.66586            | 605,490           |            | 0.00                | 0                | 0             |
| R197                      | On | 05/11/2015 | Bond Future | 295.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R197                      | On | 05/11/2015 | Bond Future | 295.00 | Put        |           |           | 675.86000          | 0.67586            | 615,490           |            | 0.00                | 0                | 0             |
| R197                      | On | 05/11/2015 | Bond Future | 295.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R197                      | On | 05/11/2015 | Bond Future | 295.01 | Put        |           |           | 685.86000          | 0.68586            | 625,490           |            | 0.00                | 0                | 0             |
| R197                      | On | 04/02/2016 | Bond Future | 297.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R197                      | On | 04/02/2016 | Bond Future | 297.01 | Put        |           |           | 4,141.43000        | 4.14143            | 4,080,200         |            | 0.00                | 0                | 0             |
| R197                      | On | 04/02/2016 | Bond Future | 296.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R197                      | On | 04/02/2016 | Bond Future | 296.99 | Put        |           |           | 4,121.43000        | 4.12143            | 4,060,200         |            | 0.00                | 0                | 0             |
| R197                      | On | 04/02/2016 | Bond Future | 297.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R197                      | On | 04/02/2016 | Bond Future | 297.00 | Put        |           |           | 4,131.43000        | 4.13143            | 4,070,200         |            | 0.00                | 0                | 0             |
| <b>Total R197 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>927</b>    |
| R202                      | On | 05/11/2015 | Bond Future |        |            | 240.64189 | 240.64189 | 240.42471          | 240.42471          |                   |            | 0.00                | 0                | 53,917        |
| R202                      | On | 04/02/2016 | Bond Future |        |            | 241.27187 | 241.27187 | 241.05106          | 241.05106          |                   |            | 0.00                | 0                | 0             |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>53,917</b> |
| R202                      | On | 05/11/2015 | Bond Future | 245.99 | Put        |           |           | 5,565.29000        | 5.56529            | 5,348,110         |            | 0.00                | 0                | 0             |
| R202                      | On | 05/11/2015 | Bond Future | 246.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 05/11/2015 | Bond Future | 246.00 | Put        |           |           | 5,575.29000        | 5.57529            | 5,358,110         |            | 0.00                | 0                | 0             |
| R202                      | On | 05/11/2015 | Bond Future | 246.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 05/11/2015 | Bond Future | 246.01 | Put        |           |           | 5,585.29000        | 5.58529            | 5,368,110         |            | 0.00                | 0                | 0             |
| R202                      | On | 05/11/2015 | Bond Future | 245.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 239.99 | Call       |           |           | 1,061.06000        | 1.06106            | 1,281,870         |            | 0.00                | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 239.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.00 | Call       |           |           | 1,051.06000        | 1.05106            | 1,271,870         |            | 0.00                | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.01 | Call       |           |           | 1,041.06000        | 1.04106            | 1,261,870         |            | 0.00                | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| <b>Total R202 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>53,917</b> |
| R2023                     | On | 05/11/2015 | Bond Future |        |            | 8.12067   | 99.48924  | 8.04548            | 99.89350           |                   | 7.19       | 1,790,806.32        | 18               | 14,015        |
| R2023                     | On | 04/02/2016 | Bond Future |        |            | 8.19034   | 101.13687 | 8.11153            | 101.54789          |                   | 6.68       | 0.00                | 0                | 1,050         |
| R2023                     | On | 05/05/2016 | Bond Future |        |            | 8.23601   | 98.99564  | 8.15337            | 99.41437           |                   | 6.96       | 0.00                | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,790,806.32</b> | <b>18</b>        | <b>15,065</b> |
| R2023                     | On | 05/11/2015 | Bond Future | 7.99   | Put        |           |           | 895.03000          | 0.89503            | 1,124,710         | 7.19       | 0.00                | 0                | 0             |
| R2023                     | On | 05/11/2015 | Bond Future | 8.00   | Call       |           |           | 619.38000          | 0.61938            | 440,040           | 7.19       | 0.00                | 0                | 0             |
| R2023                     | On | 05/11/2015 | Bond Future | 8.00   | Put        |           |           | 864.92000          | 0.86492            | 1,089,840         | 7.19       | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2023                     | On | 05/11/2015 | Bond Future | 8.01   | Call       |           |           | 644.07000          | 0.64407            | 459,960           | 7.19       | 0.00                | 0                | 0             |
| R2023                     | On | 05/11/2015 | Bond Future | 8.01   | Put        |           |           | 835.55000          | 0.83555            | 1,055,700         | 7.19       | 0.00                | 0                | 0             |
| R2023                     | On | 05/11/2015 | Bond Future | 7.99   | Call       |           |           | 595.40000          | 0.59540            | 420,820           | 7.19       | 0.00                | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 8.00   | Put        |           |           | 1,820.31000        | 1.82031            | 2,050,540         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 8.01   | Call       |           |           | 1,258.26000        | 1.25826            | 1,075,200         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 8.01   | Put        |           |           | 1,790.96000        | 1.79096            | 2,018,920         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 7.99   | Call       |           |           | 1,211.70000        | 1.21170            | 1,033,180         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 7.99   | Put        |           |           | 1,849.76000        | 1.84976            | 2,082,260         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 8.00   | Call       |           |           | 1,234.95000        | 1.23495            | 1,054,160         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.24   | Call       |           |           | 2,294.89000        | 2.29489            | 2,068,770         | 6.96       | 0.00                | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.24   | Put        |           |           | 1,855.99000        | 1.85599            | 2,048,600         | 6.96       | 0.00                | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.25   | Call       |           |           | 2,322.31000        | 2.32231            | 2,094,560         | 6.96       | 0.00                | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.25   | Put        |           |           | 1,832.91000        | 1.83291            | 2,023,890         | 6.96       | 0.00                | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.26   | Call       |           |           | 2,350.19000        | 2.35019            | 2,120,830         | 6.96       | 0.00                | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.26   | Put        |           |           | 1,810.32000        | 1.81032            | 1,999,690         | 6.96       | 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>1,790,806.32</b> | <b>18</b>        | <b>15,065</b> |
| R203                      | On | 05/11/2015 | Bond Future |        |            | 7.10446   | 103.20373 | 7.02723            | 103.33714          |                   | 1.80       | 2,270,482.06        | 22               | 15,930        |
| R203                      | On | 04/02/2016 | Bond Future |        |            | 7.17634   | 104.91281 | 7.08598            | 105.04853          |                   | 1.13       | 0.00                | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future |        |            | 7.17557   | 102.59734 | 7.06720            | 102.73590          |                   | 1.40       | 0.00                | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,270,482.06</b> | <b>22</b>        | <b>15,930</b> |
| R203                      | On | 05/11/2015 | Bond Future | 5.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 1.69       | 0.00                | 0                | 0             |
| R203                      | On | 05/11/2015 | Bond Future | 5.99   | Put        |           |           | 1,814.14000        | 1.81414            | 1,947,550         | 1.69       | 0.00                | 0                | 0             |
| R203                      | On | 05/11/2015 | Bond Future | 6.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 1.69       | 0.00                | 0                | 0             |
| R203                      | On | 05/11/2015 | Bond Future | 6.00   | Put        |           |           | 1,796.45000        | 1.79645            | 1,929,860         | 1.69       | 0.00                | 0                | 0             |
| R203                      | On | 05/11/2015 | Bond Future | 6.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 1.69       | 0.00                | 0                | 0             |
| R203                      | On | 05/11/2015 | Bond Future | 6.01   | Put        |           |           | 1,778.76000        | 1.77876            | 1,912,170         | 1.69       | 0.00                | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.24   | Call       |           |           | 403.40000          | 0.40340            | 321,380           | 1.16       | 0.00                | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.24   | Put        |           |           | 172.21000          | 0.17221            | 225,910           | 1.16       | 0.00                | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.25   | Call       |           |           | 413.15000          | 0.41315            | 329,990           | 1.16       | 0.00                | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.25   | Put        |           |           | 166.97000          | 0.16697            | 219,530           | 1.16       | 0.00                | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.26   | Call       |           |           | 423.01000          | 0.42301            | 338,720           | 1.16       | 0.00                | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.26   | Put        |           |           | 161.85000          | 0.16185            | 213,280           | 1.16       | 0.00                | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.24   | Call       |           |           | 549.69000          | 0.54969            | 471,340           | 1.40       | 0.00                | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.24   | Put        |           |           | 328.88000          | 0.32888            | 389,090           | 1.40       | 0.00                | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.25   | Call       |           |           | 557.41000          | 0.55741            | 478,420           | 1.40       | 0.00                | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.25   | Put        |           |           | 323.84000          | 0.32384            | 383,410           | 1.40       | 0.00                | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.26   | Call       |           |           | 565.48000          | 0.56548            | 485,860           | 1.40       | 0.00                | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.26   | Put        |           |           | 319.16000          | 0.31916            | 378,100           | 1.40       | 0.00                | 0                | 0             |
| <b>Total R203 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 R203</b>           |        |            |           |           |                    |                    |                   |            | <b>2,270,482.06</b> | <b>22</b>        | <b>15,930</b> |
| R2030 On 05/11/2015 Bond Future |        |            | 8.72269   | 96.37108  | 8.64265            | 96.99267           |                   |            | 0.00                | 0                | 9,973         |
| R2030 On 04/02/2016 Bond Future |        |            | 8.78301   | 93.96051  | 8.70036            | 94.59248           |                   |            | 0.00                | 0                | 400           |
| <b>Total R2030 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>10,373</b> |
| R2030 On 05/11/2015 Bond Future | 8.50   | Put        |           |           | 1,122.18000        | 1.12218            | 1,743,770         |            | 0.00                | 0                | 0             |
| R2030 On 05/11/2015 Bond Future | 8.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030 On 05/11/2015 Bond Future | 8.51   | Put        |           |           | 1,042.91000        | 1.04291            | 1,664,500         |            | 0.00                | 0                | 0             |
| R2030 On 05/11/2015 Bond Future | 8.49   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030 On 05/11/2015 Bond Future | 8.49   | Put        |           |           | 1,201.54000        | 1.20154            | 1,823,130         |            | 0.00                | 0                | 0             |
| R2030 On 05/11/2015 Bond Future | 8.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030 On 04/02/2016 Bond Future | 8.74   | Call       |           |           | 303.84000          | 0.30384            | 0,000             |            | 0.00                | 0                | 0             |
| R2030 On 04/02/2016 Bond Future | 8.74   | Put        |           |           | 0.00000            | 0.00000            | 328,130           |            | 0.00                | 0                | 0             |
| R2030 On 04/02/2016 Bond Future | 8.75   | Call       |           |           | 380.28000          | 0.38028            | 0,000             |            | 0.00                | 0                | 0             |
| R2030 On 04/02/2016 Bond Future | 8.75   | Put        |           |           | 0.00000            | 0.00000            | 251,690           |            | 0.00                | 0                | 0             |
| R2030 On 04/02/2016 Bond Future | 8.76   | Call       |           |           | 456.62000          | 0.45662            | 0,000             |            | 0.00                | 0                | 0             |
| R2030 On 04/02/2016 Bond Future | 8.76   | Put        |           |           | 0.00000            | 0.00000            | 175,350           |            | 0.00                | 0                | 0             |
| <b>Total R2030 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>10,373</b> |
| R2032 On 05/11/2015 Bond Future |        |            | 8.79234   | 96.24627  | 8.71232            | 96.91422           |                   |            | 0.00                | 0                | 2,982         |
| R2032 On 04/02/2016 Bond Future |        |            | 8.85164   | 97.84011  | 8.76914            | 98.51922           |                   |            | 0.00                | 0                | 0             |
| R2032 On 05/05/2016 Bond Future |        |            | 8.90017   | 95.41219  | 8.81509            | 96.10369           |                   |            | 0.00                | 0                | 0             |
| <b>Total R2032 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,982</b>  |
| R2032 On 05/11/2015 Bond Future | 7.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 05/11/2015 Bond Future | 7.99   | Put        |           |           | 6,348.82000        | 6.34882            | 7,016,770         |            | 0.00                | 0                | 0             |
| R2032 On 05/11/2015 Bond Future | 8.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 05/11/2015 Bond Future | 8.00   | Put        |           |           | 6,256.84000        | 6.25684            | 6,924,790         |            | 0.00                | 0                | 0             |
| R2032 On 05/11/2015 Bond Future | 8.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 05/11/2015 Bond Future | 8.01   | Put        |           |           | 6,164.98000        | 6.16498            | 6,832,930         |            | 0.00                | 0                | 0             |
| R2032 On 04/02/2016 Bond Future | 8.69   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 04/02/2016 Bond Future | 8.69   | Put        |           |           | 658.11000          | 0.65811            | 1,337,220         |            | 0.00                | 0                | 0             |
| R2032 On 04/02/2016 Bond Future | 8.70   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 04/02/2016 Bond Future | 8.70   | Put        |           |           | 574.59000          | 0.57459            | 1,253,700         |            | 0.00                | 0                | 0             |
| R2032 On 04/02/2016 Bond Future | 8.71   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 04/02/2016 Bond Future | 8.71   | Put        |           |           | 491.17000          | 0.49117            | 1,170,280         |            | 0.00                | 0                | 0             |
| R2032 On 05/05/2016 Bond Future | 8.99   | Call       |           |           | 1,413.73000        | 1.41373            | 722,230           |            | 0.00                | 0                | 0             |
| R2032 On 05/05/2016 Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 05/05/2016 Bond Future | 9.00   | Call       |           |           | 1,493.63000        | 1.49363            | 802,130           |            | 0.00                | 0                | 0             |
| R2032 On 05/05/2016 Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2032 On 05/05/2016 Bond Future | 9.01   | Call       |           |           | 1,573.43000        | 1.57343            | 881,930           |            | 0.00                | 0                | 0             |
| R2032 On 05/05/2016 Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <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>2,982</b>  |
| R2037 On 05/11/2015 Bond Future |        |            | 8.94683   | 98.11810  | 8.86683            | 98.85229           |                   |            | 0.00                 | 0                | 49,825        |
| R2037 On 04/02/2016 Bond Future |        |            | 9.00452   | 95.48608  | 8.92217            | 96.23248           |                   |            | 0.00                 | 0                | 370           |
| R2037 On 05/05/2016 Bond Future |        |            | 9.05342   | 97.17461  | 8.96866            | 97.93465           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2037 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>50,195</b> |
| R2037 On 05/11/2015 Bond Future | 7.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 05/11/2015 Bond Future | 7.99   | Put        |           |           | 8,655.72000        | 8.65572            | 9,389,910         |            | 0.00                 | 0                | 0             |
| R2037 On 05/11/2015 Bond Future | 8.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 05/11/2015 Bond Future | 8.00   | Put        |           |           | 8,550.34000        | 8.55034            | 9,284,530         |            | 0.00                 | 0                | 0             |
| R2037 On 05/11/2015 Bond Future | 8.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 05/11/2015 Bond Future | 8.01   | Put        |           |           | 8,445.13000        | 8.44513            | 9,179,320         |            | 0.00                 | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.76   | Put        |           |           | 1,496.83000        | 1.49683            | 2,243,230         |            | 0.00                 | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.74   | Put        |           |           | 1,683.94000        | 1.68394            | 2,430,340         |            | 0.00                 | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.75   | Put        |           |           | 1,590.32000        | 1.59032            | 2,336,720         |            | 0.00                 | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.76   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.01   | Call       |           |           | 371.88000          | 0.37188            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 388,160           |            | 0.00                 | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 8.99   | Call       |           |           | 192.25000          | 0.19225            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 567,790           |            | 0.00                 | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.00   | Call       |           |           | 282.13000          | 0.28213            | 0,000             |            | 0.00                 | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 477,910           |            | 0.00                 | 0                | 0             |
| <b>Total R2037 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>50,195</b> |
| R204 On 05/11/2015 Bond Future  |        |            | 7.47888   | 104.51437 | 7.40281            | 104.72436          |                   | 3.12       | 15,050,069.28        | 144              | 24,711        |
| R204 On 04/02/2016 Bond Future  |        |            | 7.55350   | 102.20890 | 7.46992            | 102.42248          |                   | 2.55       | 0.00                 | 0                | 0             |
| R204 On 05/05/2016 Bond Future  |        |            | 7.59401   | 104.01541 | 7.50135            | 104.23320          |                   | 2.74       | 0.00                 | 0                | 0             |
| <b>Total R204 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>15,050,069.28</b> | <b>144</b>       | <b>24,711</b> |
| R204 On 05/11/2015 Bond Future  | 6.24   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 2.96       | 0.00                 | 0                | 0             |
| R204 On 05/11/2015 Bond Future  | 6.24   | Put        |           |           | 3,277.89000        | 3.27789            | 3,487,880         | 2.96       | 0.00                 | 0                | 0             |
| R204 On 05/11/2015 Bond Future  | 6.25   | Call       |           |           | 0.01000            | 0.00001            | 0,000             | 2.96       | 0.00                 | 0                | 0             |
| R204 On 05/11/2015 Bond Future  | 6.25   | Put        |           |           | 3,249.16000        | 3.24916            | 3,459,140         | 2.96       | 0.00                 | 0                | 0             |
| R204 On 05/11/2015 Bond Future  | 6.26   | Call       |           |           | 0.01000            | 0.00001            | 0,000             | 2.96       | 0.00                 | 0                | 0             |
| R204 On 05/11/2015 Bond Future  | 6.26   | Put        |           |           | 3,220.42000        | 3.22042            | 3,430,400         | 2.96       | 0.00                 | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.49   | Call       |           |           | 610.52000          | 0.61052            | 503,810           | 2.55       | 0.00                 | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.49   | Put        |           |           | 559.15000          | 0.55915            | 666,020           | 2.55       | 0.00                 | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.50   | Call       |           |           | 623.90000          | 0.62390            | 515,700           | 2.55       | 0.00                 | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.50   | Put        |           |           | 546.97000          | 0.54697            | 652,350           | 2.55       | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R204                      | On | 04/02/2016 | Bond Future | 7.51   | Call       |           |           | 637.69000          | 0.63769            | 528,000           | 2.55       | 0.00                 | 0                | 0             |
| R204                      | On | 04/02/2016 | Bond Future | 7.51   | Put        |           |           | 535.20000          | 0.53520            | 639,090           | 2.55       | 0.00                 | 0                | 0             |
| R204                      | On | 05/05/2016 | Bond Future | 7.74   | Call       |           |           | 1,174.01000        | 1.17401            | 1,044,220         | 2.78       | 0.00                 | 0                | 0             |
| R204                      | On | 05/05/2016 | Bond Future | 7.74   | Put        |           |           | 614.26000          | 0.61426            | 702,260           | 2.78       | 0.00                 | 0                | 0             |
| R204                      | On | 05/05/2016 | Bond Future | 7.75   | Call       |           |           | 1,188.63000        | 1.18863            | 1,057,940         | 2.78       | 0.00                 | 0                | 0             |
| R204                      | On | 05/05/2016 | Bond Future | 7.75   | Put        |           |           | 605.51000          | 0.60551            | 692,610           | 2.78       | 0.00                 | 0                | 0             |
| R204                      | On | 05/05/2016 | Bond Future | 7.76   | Call       |           |           | 1,203.33000        | 1.20333            | 1,071,750         | 2.78       | 0.00                 | 0                | 0             |
| R204                      | On | 05/05/2016 | Bond Future | 7.76   | Put        |           |           | 596.85000          | 0.59685            | 683,060           | 2.78       | 0.00                 | 0                | 0             |
| <b>Total R204 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>15,050,069.28</b> | <b>144</b>       | <b>24,711</b> |
| R2044                     | On | 05/11/2015 | Bond Future |        |            | 8.98088   | 100.04614 | 8.90086            | 100.85196          |                   |            | 0.00                 | 0                | 17,516        |
| R2044                     | On | 04/02/2016 | Bond Future |        |            | 9.03529   | 97.32081  | 8.95301            | 98.14000           |                   |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future |        |            | 9.08138   | 99.04180  | 8.99680            | 99.87592           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>17,516</b> |
| R2044                     | On | 05/11/2015 | Bond Future | 8.24   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/11/2015 | Bond Future | 8.24   | Put        |           |           | 7,107.06000        | 7.10706            | 7,912,880         |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/11/2015 | Bond Future | 8.25   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/11/2015 | Bond Future | 8.25   | Put        |           |           | 6,993.17000        | 6.99317            | 7,798,990         |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/11/2015 | Bond Future | 8.26   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/11/2015 | Bond Future | 8.26   | Put        |           |           | 6,879.50000        | 6.87950            | 7,685,320         |            | 0.00                 | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 449,470           |            | 0.00                 | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.00   | Call       |           |           | 469.27000          | 0.46927            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 349,920           |            | 0.00                 | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.01   | Call       |           |           | 568.64000          | 0.56864            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 250,550           |            | 0.00                 | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 8.99   | Call       |           |           | 369.72000          | 0.36972            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 67.59000           | 0.06759            | 901,710           |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 31.78000           | 0.03178            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 802,340           |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 130.97000          | 0.13097            | 0,000             |            | 0.00                 | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 703,150           |            | 0.00                 | 0                | 0             |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>17,516</b> |
| R2048                     | On | 05/11/2015 | Bond Future |        |            | 8.97123   | 99.37212  | 8.89123            | 100.20070          |                   |            | 0.00                 | 0                | 48,520        |
| R2048                     | On | 04/02/2016 | Bond Future |        |            | 9.02714   | 101.01771 | 8.94485            | 101.86019          |                   |            | 0.00                 | 0                | 3,750         |
| R2048                     | On | 05/05/2016 | Bond Future |        |            | 9.06940   | 98.36764  | 8.98488            | 99.22543           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>52,270</b> |
| R2048                     | On | 05/11/2015 | Bond Future | 8.00   | Put        |           |           | 10,126.18000       | 10.12618           | 10,954,760        |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/11/2015 | Bond Future | 8.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048                     | On | 05/11/2015 | Bond Future | 8.01   | Put        |           |           | 10,002.72000       | 10.00272           | 10,831,300        |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/11/2015 | Bond Future | 7.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/11/2015 | Bond Future | 7.99   | Put        |           |           | 10,249.89000       | 10.24989           | 11,078,470        |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/11/2015 | Bond Future | 8.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 8.99   | Call       |           |           | 463.82000          | 0.46382            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 378,660           |            | 0.00                 | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.00   | Call       |           |           | 566.03000          | 0.56603            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 276,450           |            | 0.00                 | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.01   | Call       |           |           | 668.05000          | 0.66805            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 174,430           |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 52.34000           | 0.05234            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 805,450           |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 154.43000          | 0.15443            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 703,360           |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 256.33000          | 0.25633            | 0,000             |            | 0.00                 | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 601,460           |            | 0.00                 | 0                | 0             |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>52,270</b> |
| R207                      | On | 05/11/2015 | Bond Future |        |            | 7.74245   | 100.57873 | 7.66680            | 100.84229          |                   | 4.40       | 46,366,794.53        | 461              | 40,851        |
| R207                      | On | 04/02/2016 | Bond Future |        |            | 7.81670   | 98.60295  | 7.73544            | 98.87091           |                   | 3.79       | 0.00                 | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future |        |            | 7.86985   | 100.34602 | 7.78210            | 100.61917          |                   | 3.96       | 0.00                 | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future |        |            | 7.92407   | 98.51366  | 7.82791            | 98.79467           |                   | 3.79       | 0.00                 | 0                | 0             |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>46,366,794.53</b> | <b>461</b>       | <b>40,851</b> |
| R207                      | On | 05/11/2015 | Bond Future | 7.43   | Call       |           |           | 150.83000          | 0.15083            | 92,750            | 4.34       | 0.00                 | 0                | 53            |
| R207                      | On | 05/11/2015 | Bond Future | 7.43   | Put        |           |           | 981.38000          | 0.98138            | 1,186,860         | 4.34       | 0.00                 | 0                | 0             |
| R207                      | On | 05/11/2015 | Bond Future | 7.50   | Call       |           |           | 216.99000          | 0.21699            | 140,070           | 4.35       | 0.00                 | 0                | 19            |
| R207                      | On | 05/11/2015 | Bond Future | 7.50   | Put        |           |           | 801.14000          | 0.80114            | 987,780           | 4.35       | 0.00                 | 0                | 0             |
| R207                      | On | 05/11/2015 | Bond Future | 7.74   | Call       |           |           | 592.01000          | 0.59201            | 438,750           | 4.40       | 0.00                 | 0                | 0             |
| R207                      | On | 05/11/2015 | Bond Future | 7.74   | Put        |           |           | 336.98000          | 0.33698            | 447,280           | 4.40       | 0.00                 | 0                | 0             |
| R207                      | On | 05/11/2015 | Bond Future | 7.75   | Call       |           |           | 612.82000          | 0.61282            | 456,380           | 4.40       | 0.00                 | 0                | 0             |
| R207                      | On | 05/11/2015 | Bond Future | 7.75   | Put        |           |           | 323.01000          | 0.32301            | 430,130           | 4.40       | 0.00                 | 0                | 0             |
| R207                      | On | 05/11/2015 | Bond Future | 7.76   | Call       |           |           | 634.03000          | 0.63403            | 474,420           | 4.40       | 0.00                 | 0                | 0             |
| R207                      | On | 05/11/2015 | Bond Future | 7.76   | Put        |           |           | 309.46000          | 0.30946            | 413,410           | 4.40       | 0.00                 | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.49   | Call       |           |           | 478.15000          | 0.47815            | 387,590           | 3.70       | 0.00                 | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.49   | Put        |           |           | 1,292.91000        | 1.29291            | 1,470,310         | 3.70       | 0.00                 | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.50   | Call       |           |           | 490.09000          | 0.49009            | 397,910           | 3.70       | 0.00                 | 0                | 19            |
| R207                      | On | 04/02/2016 | Bond Future | 7.50   | Put        |           |           | 1,271.49000        | 1.27149            | 1,447,270         | 3.70       | 0.00                 | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.51   | Call       |           |           | 502.22000          | 0.50222            | 408,430           | 3.70       | 0.00                 | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.51   | Put        |           |           | 1,250.28000        | 1.25028            | 1,424,450         | 3.70       | 0.00                 | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.27   | Call       |           |           | 265.23000          | 0.26523            | 207,050           | 3.66       | 0.00                 | 0                | 43            |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R207                     | On | 04/02/2016 | Bond Future | 7.27   | Put        |           |           | 1,817.29000        | 1.81729            | 2,027,070         | 3.66       | 0.00                 | 0                | 0             |
| R207                     | On | 05/05/2016 | Bond Future | 7.86   | Call       |           |           | 1,325.70000        | 1.32570            | 1,180,750         | 3.99       | 0.00                 | 0                | 0             |
| R207                     | On | 05/05/2016 | Bond Future | 7.86   | Put        |           |           | 1,083.17000        | 1.08317            | 1,211,370         | 3.99       | 0.00                 | 0                | 0             |
| R207                     | On | 05/05/2016 | Bond Future | 7.56   | Call       |           |           | 871.31000          | 0.87131            | 760,550           | 3.92       | 0.00                 | 0                | 43            |
| R207                     | On | 05/05/2016 | Bond Future | 7.56   | Put        |           |           | 1,566.81000        | 1.56681            | 1,729,200         | 3.92       | 0.00                 | 0                | 0             |
| R207                     | On | 05/05/2016 | Bond Future | 7.84   | Call       |           |           | 1,292.02000        | 1.29202            | 1,149,330         | 3.98       | 0.00                 | 0                | 0             |
| R207                     | On | 05/05/2016 | Bond Future | 7.84   | Put        |           |           | 1,111.69000        | 1.11169            | 1,242,150         | 3.98       | 0.00                 | 0                | 0             |
| R207                     | On | 05/05/2016 | Bond Future | 7.85   | Call       |           |           | 1,308.80000        | 1.30880            | 1,164,980         | 3.98       | 0.00                 | 0                | 0             |
| R207                     | On | 05/05/2016 | Bond Future | 7.85   | Put        |           |           | 1,097.36000        | 1.09736            | 1,226,690         | 3.98       | 0.00                 | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.01   | Call       |           |           | 1,626.79000        | 1.62679            | 1,469,150         | 3.79       | 0.00                 | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.01   | Put        |           |           | 1,095.50000        | 1.09550            | 1,218,870         | 3.79       | 0.00                 | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 7.99   | Call       |           |           | 1,593.24000        | 1.59324            | 1,437,520         | 3.79       | 0.00                 | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 7.99   | Put        |           |           | 1,120.13000        | 1.12013            | 1,245,420         | 3.79       | 0.00                 | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.00   | Call       |           |           | 1,609.97000        | 1.60997            | 1,453,290         | 3.79       | 0.00                 | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.00   | Put        |           |           | 1,107.77000        | 1.10777            | 1,232,100         | 3.79       | 0.00                 | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>177</b>    |
| <b>Total For R207</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>46,366,794.53</b> | <b>461</b>       | <b>41,028</b> |
| R208                     | On | 05/11/2015 | Bond Future |        |            | 7.89064   | 95.81603  | 7.81524            | 96.13272           |                   | 5.67       | 0.00                 | 0                | 40,181        |
| R208                     | On | 04/02/2016 | Bond Future |        |            | 7.95878   | 97.40278  | 7.87895            | 97.72478           |                   | 5.00       | 0.00                 | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future |        |            | 8.00654   | 95.72276  | 7.92173            | 96.05092           |                   | 5.30       | 0.00                 | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>40,181</b> |
| R208                     | On | 05/11/2015 | Bond Future | 7.75   | Call       |           |           | 425.82000          | 0.42582            | 294,890           | 5.61       | 0.00                 | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.75   | Put        |           |           | 700.87000          | 0.70087            | 886,630           | 5.61       | 0.00                 | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.76   | Call       |           |           | 443.93000          | 0.44393            | 309,170           | 5.61       | 0.00                 | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.76   | Put        |           |           | 676.76000          | 0.67676            | 858,690           | 5.61       | 0.00                 | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 8.48   | Call       |           |           | 2,762.46000        | 2.76246            | 2,453,620         | 5.81       | 0.00                 | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 8.48   | Put        |           |           | 13.85000           | 0.01385            | 21,700            | 5.81       | 0.00                 | 0                | 2,200         |
| R208                     | On | 05/11/2015 | Bond Future | 7.74   | Call       |           |           | 408.20000          | 0.40820            | 281,080           | 5.61       | 0.00                 | 0                | 0             |
| R208                     | On | 05/11/2015 | Bond Future | 7.74   | Put        |           |           | 725.49000          | 0.72549            | 915,060           | 5.61       | 0.00                 | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.75   | Call       |           |           | 842.45000          | 0.84245            | 707,240           | 4.94       | 0.00                 | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.75   | Put        |           |           | 1,365.38000        | 1.36538            | 1,552,170         | 4.94       | 0.00                 | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.76   | Call       |           |           | 860.01000          | 0.86001            | 722,900           | 4.94       | 0.00                 | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.76   | Put        |           |           | 1,342.27000        | 1.34227            | 1,527,160         | 4.94       | 0.00                 | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.74   | Call       |           |           | 825.11000          | 0.82511            | 691,800           | 4.94       | 0.00                 | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.74   | Put        |           |           | 1,388.74000        | 1.38874            | 1,577,430         | 4.94       | 0.00                 | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 8.00   | Put        |           |           | 1,376.55000        | 1.37655            | 1,529,580         | 5.30       | 0.00                 | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 8.01   | Call       |           |           | 1,700.61000        | 1.70061            | 1,524,160         | 5.30       | 0.00                 | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 8.01   | Put        |           |           | 1,359.09000        | 1.35909            | 1,510,800         | 5.30       | 0.00                 | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 7.99   | Call       |           |           | 1,658.73000        | 1.65873            | 1,484,920         | 5.30       | 0.00                 | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 7.99   | Put        |           |           | 1,394.46000        | 1.39446            | 1,548,810         | 5.30       | 0.00                 | 0                | 0             |

| 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 | 05/05/2016 | Bond Future | 8.00   | Call       |           |           | 1,679.45000        | 1.67945            | 1,504,320         | 5.30       | 0.00                 | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,200</b>  |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>42,381</b> |
| R209                     | On | 05/11/2015 | Bond Future |        |            | 8.87058   | 76.18021  | 8.79057            | 76.78987           |                   | 14.50      | 13,712,437.80        | 180              | 24,850        |
| R209                     | On | 04/02/2016 | Bond Future |        |            | 8.92378   | 77.44183  | 8.84157            | 78.06166           |                   | 14.31      | 0.00                 | 0                | 400           |
| R209                     | On | 05/05/2016 | Bond Future |        |            | 8.96744   | 75.66109  | 8.88296            | 76.29221           |                   | 14.59      | 0.00                 | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>13,712,437.80</b> | <b>180</b>       | <b>25,250</b> |
| R209                     | On | 05/11/2015 | Bond Future | 7.99   | Call       |           |           | 12.01000           | 0.01201            | 5,140             | 14.11      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 7.99   | Put        |           |           | 6,543.07000        | 6.54307            | 7,145,860         | 14.11      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 8.00   | Call       |           |           | 13.07000           | 0.01307            | 5,650             | 14.11      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 8.00   | Put        |           |           | 6,457.46000        | 6.45746            | 7,059,700         | 14.11      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 8.01   | Call       |           |           | 14.22000           | 0.01422            | 6,200             | 14.12      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 8.50   | Put        |           |           | 2,627.08000        | 2.62708            | 3,107,180         | 14.37      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 9.00   | Call       |           |           | 2,100.49000        | 2.10049            | 1,664,000         | 14.67      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 9.00   | Put        |           |           | 520.26000          | 0.52026            | 693,430           | 14.67      | 0.00                 | 0                | 500           |
| R209                     | On | 05/11/2015 | Bond Future | 8.01   | Put        |           |           | 6,372.08000        | 6.37208            | 6,973,720         | 14.12      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 9.16   | Call       |           |           | 3,008.98000        | 3.00898            | 2,497,580         | 14.78      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 9.16   | Put        |           |           | 254.92000          | 0.25492            | 353,180           | 14.78      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 9.25   | Call       |           |           | 3,565.25000        | 3.56525            | 3,023,260         | 14.84      | 0.00                 | 0                | 0             |
| R209                     | On | 05/11/2015 | Bond Future | 9.25   | Put        |           |           | 163.30000          | 0.16330            | 230,970           | 14.84      | 0.00                 | 0                | 900           |
| R209                     | On | 05/11/2015 | Bond Future | 8.50   | Call       |           |           | 349.19000          | 0.34919            | 219,630           | 14.37      | 0.00                 | 0                | 900           |
| R209                     | On | 04/02/2016 | Bond Future | 8.76   | Call       |           |           | 2,191.61000        | 2.19161            | 1,898,190         | 14.20      | 0.00                 | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.76   | Put        |           |           | 2,814.27000        | 2.81427            | 3,140,680         | 14.20      | 0.00                 | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 9.52   | Call       |           |           | 5,657.10000        | 5.65710            | 5,163,840         | 14.65      | 0.00                 | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 9.52   | Put        |           |           | 764.06000          | 0.76406            | 890,630           | 14.65      | 0.00                 | 0                | 2,200         |
| R209                     | On | 04/02/2016 | Bond Future | 8.74   | Call       |           |           | 2,122.22000        | 2.12222            | 1,834,910         | 14.19      | 0.00                 | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.74   | Put        |           |           | 2,898.73000        | 2.89873            | 3,231,250         | 14.19      | 0.00                 | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.75   | Call       |           |           | 2,156.75000        | 2.15675            | 1,866,390         | 14.19      | 0.00                 | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.75   | Put        |           |           | 2,856.28000        | 2.85628            | 3,185,750         | 14.19      | 0.00                 | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 3,769.65000        | 3.76965            | 3,415,490         | 14.59      | 0.00                 | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 2,897.41000        | 2.89741            | 3,174,370         | 14.59      | 0.00                 | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 3,809.74000        | 3.80974            | 3,453,350         | 14.60      | 0.00                 | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 2,863.68000        | 2.86368            | 3,138,410         | 14.60      | 0.00                 | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 3,730.21000        | 3.73021            | 3,378,280         | 14.59      | 0.00                 | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 2,931.90000        | 2.93190            | 3,211,090         | 14.59      | 0.00                 | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>4,500</b>  |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>13,712,437.80</b> | <b>180</b>       | <b>29,750</b> |
| R210                     | On | 05/11/2015 | Bond Future |        |            | 180.97879 | 180.97879 | 179.97536          | 179.97536          |                   |            | 0.00                 | 0                | 2,894         |
| R210                     | On | 04/02/2016 | Bond Future |        |            | 183.99100 | 183.99100 | 182.97083          | 182.97083          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,894</b>  |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R210                     | On | 05/11/2015 | Bond Future | 182.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 05/11/2015 | Bond Future | 182.00 | Put        |           |           | 2,024.64000        | 2.02464            | 1,021,210         |            | 0.00        | 0                | 0             |
| R210                     | On | 05/11/2015 | Bond Future | 182.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 05/11/2015 | Bond Future | 182.01 | Put        |           |           | 2,034.64000        | 2.03464            | 1,031,210         |            | 0.00        | 0                | 0             |
| R210                     | On | 05/11/2015 | Bond Future | 181.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 05/11/2015 | Bond Future | 181.99 | Put        |           |           | 2,014.64000        | 2.01464            | 1,011,210         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/02/2016 | Bond Future | 184.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/02/2016 | Bond Future | 184.99 | Put        |           |           | 2,019.17000        | 2.01917            | 999,000           |            | 0.00        | 0                | 0             |
| R210                     | On | 04/02/2016 | Bond Future | 185.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/02/2016 | Bond Future | 185.00 | Put        |           |           | 2,029.17000        | 2.02917            | 1,009,000         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/02/2016 | Bond Future | 185.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/02/2016 | Bond Future | 185.01 | Put        |           |           | 2,039.17000        | 2.03917            | 1,019,000         |            | 0.00        | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,894</b>  |
| R211                     | On | 05/11/2015 | Bond Future |        |            | 136.14200 | 136.14200 | 136.11649          | 136.11649          |                   |            | 0.00        | 0                | 0             |
| R211                     | On | 04/02/2016 | Bond Future |        |            | 136.71398 | 136.71398 | 136.68814          | 136.68814          |                   |            | 0.00        | 0                | 1,120         |
| <b>Total R211 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| R211                     | On | 05/11/2015 | Bond Future | 134.99 | Call       |           |           | 1,126.49000        | 1.12649            | 1,152,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/11/2015 | Bond Future | 134.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/11/2015 | Bond Future | 135.00 | Call       |           |           | 1,116.49000        | 1.11649            | 1,142,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/11/2015 | Bond Future | 135.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/11/2015 | Bond Future | 135.01 | Call       |           |           | 1,106.49000        | 1.10649            | 1,132,000         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/11/2015 | Bond Future | 135.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 04/02/2016 | Bond Future | 138.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 04/02/2016 | Bond Future | 138.99 | Put        |           |           | 2,301.86000        | 2.30186            | 2,276,020         |            | 0.00        | 0                | 0             |
| R211                     | On | 04/02/2016 | Bond Future | 139.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 04/02/2016 | Bond Future | 139.00 | Put        |           |           | 2,311.86000        | 2.31186            | 2,286,020         |            | 0.00        | 0                | 0             |
| R211                     | On | 04/02/2016 | Bond Future | 139.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 04/02/2016 | Bond Future | 139.01 | Put        |           |           | 2,321.86000        | 2.32186            | 2,296,020         |            | 0.00        | 0                | 0             |
| <b>Total R211 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| R212                     | On | 05/11/2015 | Bond Future |        |            | 141.82388 | 141.82388 | 141.79502          | 141.79502          |                   |            | 0.00        | 0                | 928           |
| R212                     | On | 04/02/2016 | Bond Future |        |            | 142.32512 | 142.32512 | 142.29579          | 142.29579          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>928</b>    |
| R212                     | On | 05/11/2015 | Bond Future | 145.99 | Put        |           |           | 4,194.98000        | 4.19498            | 4,166,120         |            | 0.00        | 0                | 0             |
| R212                     | On | 05/11/2015 | Bond Future | 146.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 05/11/2015 | Bond Future | 146.00 | Put        |           |           | 4,204.98000        | 4.20498            | 4,176,120         |            | 0.00        | 0                | 0             |
| R212                     | On | 05/11/2015 | Bond Future | 146.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 05/11/2015 | Bond Future | 146.01 | Put        |           |           | 4,214.98000        | 4.21498            | 4,186,120         |            | 0.00        | 0                | 0             |
| R212                     | On | 05/11/2015 | Bond Future | 145.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R212                     | On | 04/02/2016 | Bond Future | 145.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R212                     | On | 04/02/2016 | Bond Future | 145.99 | Put        |           |           | 3,694.21000        | 3.69421            | 3,664,880         |            | 0.00                | 0                | 0             |
| R212                     | On | 04/02/2016 | Bond Future | 146.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R212                     | On | 04/02/2016 | Bond Future | 146.00 | Put        |           |           | 3,704.21000        | 3.70421            | 3,674,880         |            | 0.00                | 0                | 0             |
| R212                     | On | 04/02/2016 | Bond Future | 146.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R212                     | On | 04/02/2016 | Bond Future | 146.01 | Put        |           |           | 3,714.21000        | 3.71421            | 3,684,880         |            | 0.00                | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>928</b>    |
| R213                     | On | 05/11/2015 | Bond Future |        |            | 8.76290   | 86.65184  | 8.68291            | 87.25139           |                   | 12.39      | 2,599,555.20        | 30               | 21,426        |
| R213                     | On | 04/02/2016 | Bond Future |        |            | 8.82435   | 88.08679  | 8.74185            | 88.69642           |                   | 12.12      | 0.00                | 0                | 700           |
| R213                     | On | 05/05/2016 | Bond Future |        |            | 8.86992   | 86.09513  | 8.78490            | 86.71594           |                   | 12.40      | 0.00                | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,599,555.20</b> | <b>30</b>        | <b>22,126</b> |
| R213                     | On | 05/11/2015 | Bond Future | 7.74   | Call       |           |           | 2.92000            | 0.00292            | 1,070             | 11.95      | 0.00                | 0                | 0             |
| R213                     | On | 05/11/2015 | Bond Future | 7.74   | Put        |           |           | 7,538.56000        | 7.53856            | 8,136,260         | 11.95      | 0.00                | 0                | 0             |
| R213                     | On | 05/11/2015 | Bond Future | 7.75   | Call       |           |           | 3.21000            | 0.00321            | 1,190             | 11.95      | 0.00                | 0                | 0             |
| R213                     | On | 05/11/2015 | Bond Future | 7.75   | Put        |           |           | 7,454.18000        | 7.45418            | 8,051,710         | 11.95      | 0.00                | 0                | 0             |
| R213                     | On | 05/11/2015 | Bond Future | 7.76   | Call       |           |           | 3.54000            | 0.00354            | 1,320             | 11.95      | 0.00                | 0                | 0             |
| R213                     | On | 05/11/2015 | Bond Future | 7.76   | Put        |           |           | 7,369.95000        | 7.36995            | 7,967,280         | 11.95      | 0.00                | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.74   | Call       |           |           | 2,399.33000        | 2.39933            | 2,088,710         | 12.12      | 0.00                | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.74   | Put        |           |           | 2,413.07000        | 2.41307            | 2,712,080         | 12.12      | 0.00                | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.75   | Call       |           |           | 2,436.35000        | 2.43635            | 2,122,720         | 12.12      | 0.00                | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.75   | Put        |           |           | 2,375.85000        | 2.37585            | 2,671,850         | 12.12      | 0.00                | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.76   | Call       |           |           | 2,474.08000        | 2.47408            | 2,157,450         | 12.13      | 0.00                | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.76   | Put        |           |           | 2,339.43000        | 2.33943            | 2,632,430         | 12.13      | 0.00                | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.74   | Call       |           |           | 3,064.10000        | 3.06410            | 2,754,050         | 12.40      | 0.00                | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.74   | Put        |           |           | 3,394.53000        | 3.39453            | 3,705,290         | 12.40      | 0.00                | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.75   | Call       |           |           | 3,099.58000        | 3.09958            | 2,787,260         | 12.40      | 0.00                | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.75   | Put        |           |           | 3,356.26000        | 3.35626            | 3,664,750         | 12.40      | 0.00                | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.76   | Call       |           |           | 3,135.80000        | 3.13580            | 2,821,210         | 12.41      | 0.00                | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.76   | Put        |           |           | 3,318.82000        | 3.31882            | 3,625,040         | 12.41      | 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>2,599,555.20</b> | <b>30</b>        | <b>22,126</b> |
| R214                     | On | 05/11/2015 | Bond Future |        |            | 8.91080   | 77.18304  | 8.83080            | 77.82813           |                   | 15.21      | 0.00                | 0                | 16,945        |
| R214                     | On | 04/02/2016 | Bond Future |        |            | 8.96508   | 78.46121  | 8.88288            | 79.11699           |                   | 15.06      | 0.00                | 0                | 4,620         |
| R214                     | On | 05/05/2016 | Bond Future |        |            | 9.00580   | 76.55292  | 8.92142            | 77.22071           |                   | 15.35      | 0.00                | 0                | 0             |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>21,565</b> |
| R214                     | On | 05/11/2015 | Bond Future | 8.01   | Call       |           |           | 10.73000           | 0.01073            | 4,530             | 14.82      | 0.00                | 0                | 0             |
| R214                     | On | 05/11/2015 | Bond Future | 8.01   | Put        |           |           | 7,174.69000        | 7.17469            | 7,813,580         | 14.82      | 0.00                | 0                | 0             |
| R214                     | On | 05/11/2015 | Bond Future | 7.99   | Call       |           |           | 8.99000            | 0.00899            | 3,720             | 14.80      | 0.00                | 0                | 0             |
| R214                     | On | 05/11/2015 | Bond Future | 7.99   | Put        |           |           | 7,360.74000        | 7.36074            | 8,000,560         | 14.80      | 0.00                | 0                | 0             |

| Contract Details               |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214                           | On | 05/11/2015 | Bond Future        | 8.00   | Call       |           |           | 9.83000            | 0.00983            | 4,110             | 14.81      | 0.00                  | 0                | 0              |
| R214                           | On | 05/11/2015 | Bond Future        | 8.00   | Put        |           |           | 7,267.60000        | 7.26760            | 7,906,970         | 14.81      | 0.00                  | 0                | 0              |
| R214                           | On | 04/02/2016 | Bond Future        | 7.99   | Call       |           |           | 424.31000          | 0.42431            | 337,570           | 14.55      | 0.00                  | 0                | 0              |
| R214                           | On | 04/02/2016 | Bond Future        | 7.99   | Put        |           |           | 8,181.41000        | 8.18141            | 8,750,450         | 14.55      | 0.00                  | 0                | 0              |
| R214                           | On | 04/02/2016 | Bond Future        | 8.00   | Call       |           |           | 435.47000          | 0.43547            | 346,860           | 14.55      | 0.00                  | 0                | 0              |
| R214                           | On | 04/02/2016 | Bond Future        | 8.00   | Put        |           |           | 8,098.82000        | 8.09882            | 8,665,990         | 14.55      | 0.00                  | 0                | 0              |
| R214                           | On | 04/02/2016 | Bond Future        | 8.01   | Call       |           |           | 447.36000          | 0.44736            | 356,790           | 14.56      | 0.00                  | 0                | 0              |
| R214                           | On | 04/02/2016 | Bond Future        | 8.01   | Put        |           |           | 8,017.13000        | 8.01713            | 8,582,340         | 14.56      | 0.00                  | 0                | 0              |
| R214                           | On | 05/05/2016 | Bond Future        | 8.99   | Call       |           |           | 3,815.07000        | 3.81507            | 3,451,010         | 15.34      | 0.00                  | 0                | 0              |
| R214                           | On | 05/05/2016 | Bond Future        | 8.99   | Put        |           |           | 3,271.59000        | 3.27159            | 3,575,320         | 15.34      | 0.00                  | 0                | 0              |
| R214                           | On | 05/05/2016 | Bond Future        | 9.00   | Call       |           |           | 3,856.06000        | 3.85606            | 3,489,640         | 15.35      | 0.00                  | 0                | 0              |
| R214                           | On | 05/05/2016 | Bond Future        | 9.00   | Put        |           |           | 3,233.86000        | 3.23386            | 3,535,230         | 15.35      | 0.00                  | 0                | 0              |
| R214                           | On | 05/05/2016 | Bond Future        | 9.01   | Call       |           |           | 3,897.49000        | 3.89749            | 3,528,700         | 15.36      | 0.00                  | 0                | 0              |
| R214                           | On | 05/05/2016 | Bond Future        | 9.01   | Put        |           |           | 3,196.71000        | 3.19671            | 3,495,710         | 15.36      | 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>21,565</b>  |
| <b>Total for Bond</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>118,461,861.45</b> | <b>1,161</b>     | <b>532,097</b> |
| AIR03/F                        | On | 09/03/2016 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total AIR03/R157 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For AIR03/R157</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| E170                           | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total E170 Future</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For E170</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES18                           | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES18 Future</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES18</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES18A                          | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES18A Future</b>      |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES18A</b>         |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES23                           | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES23 Future</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES23</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES23A                          | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES23A Future</b>      |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES23A</b>         |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES26                           | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES26 Future</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES26</b>          |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |



| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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             |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203 On 15/09/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <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>      |

| 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 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <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>      |
| R211 On 31/01/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R211 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVI On 05/11/2015 GOVI                 |        |            | 499.10900 | 499.10900 | 501.65000          | 501.65000          |                   |            |  | 0.00        | 0                | 453           |
| GOVI On 04/02/2016 GOVI                 |        |            | 507.37100 | 507.37100 | 509.95500          | 509.95500          |                   |            |  | 0.00        | 0                | 26            |
| GOVI On 05/05/2016 GOVI                 |        |            | 516.32900 | 516.32900 | 518.96000          | 518.96000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>479</b>    |
| GOVI On 05/11/2015 GOVI                 | 529.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 05/11/2015 GOVI                 | 529.99 | Put        |           |           | 283,400.00000      | 28.34000           | 308,810,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 05/11/2015 GOVI                 | 530.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 05/11/2015 GOVI                 | 530.00 | Put        |           |           | 283,500.00000      | 28.35000           | 308,910,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 05/11/2015 GOVI                 | 530.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 05/11/2015 GOVI                 | 530.01 | Put        |           |           | 283,600.00000      | 28.36000           | 309,010,000       |            |  | 0.00        | 0                | 0             |
| GOVI On 04/02/2016 GOVI                 | 511.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 04/02/2016 GOVI                 | 511.99 | Put        |           |           | 20,350.00000       | 2.03500            | 46,190,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 04/02/2016 GOVI                 | 512.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 04/02/2016 GOVI                 | 512.00 | Put        |           |           | 20,450.00000       | 2.04500            | 46,290,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 04/02/2016 GOVI                 | 512.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 04/02/2016 GOVI                 | 512.01 | Put        |           |           | 20,550.00000       | 2.05500            | 46,390,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 517.99 | Call       |           |           | 9,700.00000        | 0.97000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 517.99 | Put        |           |           | 0.00000            | 0.00000            | 16,610,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.00 | Call       |           |           | 9,600.00000        | 0.96000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.00 | Put        |           |           | 0.00000            | 0.00000            | 16,710,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.01 | Call       |           |           | 9,500.00000        | 0.95000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.01 | Put        |           |           | 0.00000            | 0.00000            | 16,810,000        |            |  | 0.00        | 0                | 0             |

| Contract Details                   | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>479</b>    |
| <b>Total for GOVI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>479</b>    |
| AL37 On 05/11/2015 Index Future    |        |            | 467.44600 | 467.44600 | 468.69600          | 468.69600          |                   |            |  | 0.00        | 0                | 3             |
| AL37 On 04/02/2016 Index Future    |        |            | 475.18400 | 475.18400 | 476.45500          | 476.45500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL37 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| <b>Total For AL37</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| AL7T On 05/11/2015 Index Future    |        |            | 550.41200 | 550.41200 | 553.16900          | 553.16900          |                   |            |  | 0.00        | 0                | 1             |
| AL7T On 04/02/2016 Index Future    |        |            | 559.52300 | 559.52300 | 562.32700          | 562.32700          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL7T Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1</b>      |
| <b>Total For AL7T</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1</b>      |
| ALBI On 05/11/2015 Index Future    |        |            | 502.61200 | 502.61200 | 505.42900          | 505.42900          |                   |            |  | 0.00        | 0                | 459           |
| ALBI On 04/02/2016 Index Future    |        |            | 510.93200 | 510.93200 | 513.79600          | 513.79600          |                   |            |  | 0.00        | 0                | 146           |
| ALBI On 05/05/2016 Index Future    |        |            | 519.95300 | 519.95300 | 522.87000          | 522.87000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>605</b>    |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>605</b>    |
| IGOV On 05/11/2015 Index Future    |        |            | 232.73800 | 232.73800 | 232.20400          | 232.20400          |                   |            |  | 0.00        | 0                | 971           |
| IGOV On 04/02/2016 Index Future    |        |            | 236.61000 | 236.61000 | 236.06700          | 236.06700          |                   |            |  | 0.00        | 0                | 82            |
| IGOV On 05/05/2016 Index Future    |        |            | 240.80700 | 240.80700 | 240.25500          | 240.25500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,053</b>  |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,053</b>  |
| ILBI On 05/11/2015 Index Future    |        |            | 631.27500 | 631.27500 | 629.92300          | 629.92300          |                   |            |  | 0.00        | 0                | 0             |
| ILBI On 04/02/2016 Index Future    |        |            | 642.01900 | 642.01900 | 640.64600          | 640.64600          |                   |            |  | 0.00        | 0                | 163           |
| <b>Total ILBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>163</b>    |
| <b>Total For ILBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>163</b>    |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,825</b>  |
| JIBAR f On 21/10/2015 Jibar Future |        |            | 6.31000   | 93.69000  | 6.31000            | 93.69000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 18/11/2015 Jibar Future |        |            | 6.34000   | 93.66000  | 6.34000            | 93.66000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 15/12/2015 Jibar Future |        |            | 6.39000   | 93.61000  | 6.39000            | 93.61000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 20/01/2016 Jibar Future |        |            | 6.45000   | 93.55000  | 6.45000            | 93.55000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 17/02/2016 Jibar Future |        |            | 6.52000   | 93.48000  | 6.52000            | 93.48000           |                   |            |  | 0.00        | 0                | 2,000         |
| JIBAR f On 16/03/2016 Jibar Future |        |            | 6.56000   | 93.44000  | 6.56000            | 93.44000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 15/06/2016 Jibar Future |        |            | 6.76000   | 93.24000  | 6.76000            | 93.24000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/09/2016 Jibar Future |        |            | 6.99000   | 93.01000  | 6.99000            | 93.01000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/12/2016 Jibar Future |        |            | 7.14000   | 92.86000  | 7.14000            | 92.86000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 15/03/2017 Jibar Future |        |            | 7.28000   | 92.72000  | 7.28000            | 92.72000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/06/2017 Jibar Future |        |            | 7.43000   | 92.57000  | 7.43000            | 92.57000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 20/09/2017 Jibar Future |        |            | 7.56000   | 92.44000  | 7.56000            | 92.44000           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded     | Open Interest  |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|----------------|
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>2,000</b>   |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>2,000</b>   |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>2,000</b>   |
| 10Y ST On 17/12/2025 Interest Rate Swap |        |            | 100.42449 | 100.42449 | 99.92325           | 99.92325           |                   |                              | 0.00                  | 0                    | 0              |
| <b>Total 10Y STND Future</b>            |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total For 10Y STND</b>               |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| 1Y STN On 19/12/2016 Interest Rate Swap |        |            | 99.72731  | 99.72731  | 99.70624           | 99.70624           |                   |                              | 0.00                  | 0                    | 0              |
| <b>Total 1Y STND Future</b>             |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total For 1Y STND</b>                |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| 2Y STN On 18/12/2017 Interest Rate Swap |        |            | 99.68993  | 99.68993  | 99.62256           | 99.62256           |                   |                              | 0.00                  | 0                    | 0              |
| <b>Total 2Y STND Future</b>             |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total For 2Y STND</b>                |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| 5Y STN On 17/12/2020 Interest Rate Swap |        |            | 98.96725  | 98.96725  | 98.64743           | 98.64743           |                   |                              | 0.00                  | 0                    | 0              |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total for Interest Rate Swap</b>     |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total for Derivatives :</b>          |        |            |           |           |                    |                    |                   |                              | <b>118,461,861.45</b> | <b>1,161</b>         | <b>536,401</b> |
| AA02 On 28/03/2016 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 100.32362          |                   |                              | 0.00                  | 0                    | 0              |
| <b>Total AA02 SPOT</b>                  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total For AA02</b>                   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| AA04 On 22/03/2017 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 100.46532          |                   |                              | 0.00                  | 0                    | 0              |
| <b>Total AA04 SPOT</b>                  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total For AA04</b>                   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| AA05 On 22/03/2019 Spot Bond            |        |            | 9.04500   | 101.25124 | 9.04500            | 101.22664          |                   | 83,214,000,000,000.00        | 9,200,000,000         | 4,300,000,000        |                |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   | <b>13,214,000,000,000.00</b> | <b>9,200,000,000</b>  | <b>4,300,000,000</b> |                |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   | <b>13,214,000,000,000.00</b> | <b>9,200,000,000</b>  | <b>4,300,000,000</b> |                |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 99.99990           |                   |                              | 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>       |
| AA07 On 15/04/2021 Spot Bond            |        |            | 9.59500   | 99.58473  | 9.59500            | 99.55924           |                   |                              | 0.00                  | 0                    | 0              |
| <b>Total AA07 SPOT</b>                  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| <b>Total For AA07</b>                   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>       |
| AB01/R On 24/11/2020 Spot Bond          |        |            | 10.00000  | 112.44200 | 10.00000           | 112.41300          |                   |                              | 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>       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| AB010 On 21/11/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19481          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB010 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB010</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB011 On 21/11/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.06776          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB013 On 21/11/2018 Spot Bond  |        |            | 9.43500   | 100.31918 | 9.43500            | 100.29406          |                   |            |  | 0.00        | 0                | 310,000,000        |
| <b>Total AB013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>310,000,000</b> |
| <b>Total For AB013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>310,000,000</b> |
| AB014L On 19/11/2024 Spot Bond |        |            | 100.00000 | 10.83777  | 100.00000          | 10.81152           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB014U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB014U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB015L On 13/11/2024 Spot Bond |        |            | 10.84000  | 104.36728 | 10.84000           | 104.33734          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB015U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB015U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB016L On 05/02/2025 Spot Bond |        |            | 100.00000 | 11.09609  | 100.00000          | 11.07413           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB016U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB016U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB018L On 04/09/2025 Spot Bond |        |            | 11.37000  | 101.25436 | 11.37000           | 101.22361          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB018U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB018U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB019L On 04/09/2025 Spot Bond |        |            | 100.00000 | 12.94412  | 100.00000          | 12.90327           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB019U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB019U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB020L On 03/09/2027 Spot Bond |        |            | 11.81000  | 90.32426  | 11.81000           | 90.26734           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB020U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB020U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB021L On 03/09/2027 Spot Bond |        |            | 100.00000 | 11.99714  | 100.00000          | 11.94381           |                   |            |  | 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>           |
| AB08 On 03/05/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.04988          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB09 On 03/05/2017 Spot Bond   |        |            | 8.60500   | 107.00897 | 8.60500            | 106.98447          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total AB09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For AB09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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 |        |            | 2.81000   | 121.42060 | 2.81000            | 272.99174          |                   |            |  | 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>      |
| ABFN06: On 17/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN07: On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31538          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN08: On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN09: On 17/03/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64161          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN10: On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41433          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN11: On 09/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97794           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN12: On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.66962           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN13: On 14/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89501          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN14: On 14/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36415          |                   |            |  | 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>      |
| ABN05: On 18/04/2021 Spot Bond  |        |            | 2.14000   | 177.29904 | 2.14000            | 177.22929          |                   |            |  | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN09 On 27/06/2023 Spot Bond |        |            | 2.17000   | 181.48976 | 2.17000            | 181.41822          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN14 On 10/10/2033 Spot Bond |        |            | 1.82000   | 191.50586 | 1.82000            | 191.43218          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN33 On 29/01/2018 Spot Bond |        |            | 8.00125   | 83.85442  | 8.00125            | 83.83673           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN34 On 29/01/2018 Spot Bond |        |            | 8.00125   | 83.85442  | 8.00125            | 83.83673           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN39 On 21/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54063          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN42 On 16/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN44 On 14/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN44</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN45 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.51000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN46 On 23/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.86000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN47 On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20230          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN47</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN48 On 13/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03837          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN48</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN49 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.49000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN49 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN49</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN52 On 18/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.81000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN53 On 01/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.53000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN53 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN53</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN54 On 14/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.53000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN54</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN55 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34446          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN58 On 16/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97910           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN59 On 20/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.56000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN59 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN59</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN60 On 23/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.38000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN60 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN60</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN61 On 31/01/2025 Spot Bond |        |            | 2.69000   | 94.77785  | 2.69000            | 113.01958          |                   |            | 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 |        |            | 2.51000   | 101.07064 | 2.51000            | 165.57921          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN63 On 07/12/2033 Spot Bond |        |            | 2.45500   | 115.72950 | 2.45500            | 220.32636          |                   |            | 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>      |
| ABN66 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.09000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN66 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN66</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.63500   | 91.17916  | 9.63500            | 91.15546           |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABN68 On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.95000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN70 On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.70000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN71 On 29/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 54.16000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN73 On 03/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN74 On 09/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.82000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN75 On 07/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN76 On 21/12/2026 Spot Bond |        |            | 9.63000   | 109.20576 | 9.63000            | 109.17770          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN77 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.89000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN78 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN79 On 21/12/2026 Spot Bond |        |            | 9.60500   | 109.38177 | 9.60500            | 109.35375          |                   |            |  | 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 |        |            | 8.97000   | 90.87325  | 8.97000            | 90.85147           |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|
| ABN81 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN81 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN81</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN82 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 118.09000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN82 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN82</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN83 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN83 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN83</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN84 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN84 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN84</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN85 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN85 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN85</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN86 On 01/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN86 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN86</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN87 On 21/12/2026 Spot Bond |        |            | 9.70000   | 108.71506 | 9.70000            | 108.68694          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN87 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN87</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN88 On 06/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.75000           |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN88 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN88</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN91 On 11/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76733          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN91 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN91</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABN92 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72076          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total ABN92 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABN92</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABS10 On 17/03/2018 Spot Bond |        |            | 8.25500   | 104.27404 | 8.25500            | 104.25087          |                   |                             | 0.00        | 0                    | 1,420,000,000        |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>1,420,000,000</b> |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>1,420,000,000</b> |
| ABS11 On 09/04/2021 Spot Bond |        |            | 9.44500   | 100.11334 | 9.44500            | 100.08809          |                   | 9,445,000,000,000.00        |             | 1,000,000,000        | 500,000,000          |
| <b>Total ABS11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>9,445,000,000,000.00</b> |             | <b>1,000,000,000</b> | <b>500,000,000</b>   |
| <b>Total For ABS11</b>        |        |            |           |           |                    |                    |                   | <b>9,445,000,000,000.00</b> |             | <b>1,000,000,000</b> | <b>500,000,000</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| ABS12 On 14/05/2020 Spot Bond  |        |            | 9.22500   | 104.01469 | 9.22500            | 103.98921          |                   |                              | 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>      |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 9.67500   | 104.05981 | 9.67500            | 104.03310          |                   |                              | 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>      |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 9.19000   | 99.38857  | 9.19000            | 99.36416           |                   | 32,348,800,000,000.00        | 3,520,000,000        | 2,800,000,000        |               |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,348,800,000,000.00</b> | <b>3,520,000,000</b> | <b>2,800,000,000</b> |               |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   | <b>12,348,800,000,000.00</b> | <b>3,520,000,000</b> | <b>2,800,000,000</b> |               |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 10.20000  | 91.74274  | 10.20000           | 91.71767           |                   | 73,848,000,000,000.00        | 7,240,000,000        | 3,620,000,000        |               |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>73,848,000,000,000.00</b> | <b>7,240,000,000</b> | <b>3,620,000,000</b> |               |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   | <b>73,848,000,000,000.00</b> | <b>7,240,000,000</b> | <b>3,620,000,000</b> |               |
| ABS9 On 17/03/2016 Spot Bond   |        |            | 7.46000   | 101.51070 | 7.46000            | 101.49057          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ABS9 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ABS9</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 2.21000   | 224.31753 | 2.21000            | 284.09796          |                   | 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>             |               |
| ABS13 On 31/01/2017 Spot Bond  |        |            | 1.64000   | 131.68635 | 1.64000            | 134.57235          |                   | 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 31/01/2022 Spot Bond  |        |            | 2.20000   | 134.50173 | 2.20000            | 137.14930          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.01026   | 100.00000          | 0.01024            |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ACL02L On 20/03/2018 Spot Bond |        |            | 100.00000 | 14.30535  | 100.00000          | 14.27031           |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ACL03L On 20/03/2016 Spot Bond |        |            | 100.00000 | 84.84848  | 100.00000          | 84.65116           |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ACL03U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ACL03U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| ACL047 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 76.94175           |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total ACL047 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For ACL047</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL04L On 20/06/2016 Spot Bond |        |            | 100.00000 | 54.57058  | 100.00000          | 54.43693           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83646          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83646          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84647          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL086 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84647          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL087 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL088 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.76847           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL089 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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>      |
| ACL092 On 26/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38786          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL095 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57311          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL096 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58902          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59543          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL09€ On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58252          |                   |            | 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>      |
| ACL10€ On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55369          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL10€ On 20/12/2019 Spot Bond |        |            | 9.43500   | 102.64091 | 9.43500            | 102.61461          |                   |            | 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>      |
| ACL11€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL120</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL122 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL122</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.15986           |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL126 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL126</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 205.32516          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 205.33894          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56651          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL136</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL137 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98384          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL138 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL139 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.41989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL141 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.12489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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>      |
| ACL143 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL144 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33226          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL145 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56848          |                   |            |  | 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>      |
| ACL151 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28102          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL156 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55705          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL157 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/03/2022 Spot Bond |        |            | 10.23000  | 100.71518 | 10.23000           | 100.68758          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL165 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.23846          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL167 On 20/06/2019 Spot Bond |        |            | 9.51000   | 104.01601 | 9.51000            | 103.98961          |                   |            | 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>      |
| ACL168 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55503          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL168</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL169 On 20/06/2017 Spot Bond |        |            | 1.75000   | 121.84545 | 1.75000            | 121.93560          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL169</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL173 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53490          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL173 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL173</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55085          |                   |            | 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 |        |            |           | 100.00000 | 0.00000            | 100.51895          |                   |            | 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>      |
| ACL181 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55199          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL182 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69087          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL182</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL183 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51320          |                   |            | 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>      |
| ACL184 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26335          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL185 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54766          |                   |            | 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>      |
| ACL186 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54363          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL186 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL186</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57096          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57936          |                   |            |  | 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>      |
| ACL192 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63912          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58139          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58139          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL195 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60177          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61329          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86872          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL199 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60177          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL200 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59240          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL202 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57633          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 148.83083          |                   |            | 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 |        |            |           | 100.00000 | 0.00000            | 149.89499          |                   |            | 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>      |
| ACL205 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52124          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL205 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL205</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL208 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50169          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL210 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13006          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL210</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL212 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51383          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL212</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL213 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.72051           |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53490          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL215 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50681          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL216 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50617          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56072          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL218 On 11/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51304          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL218</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL219 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86672          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL219</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL220 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83620          |                   |            | 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 |        |            |           | 100.00000 | 0.00000            | 100.08331          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL222 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08198          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 08/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82448          |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 31/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78988          |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 31/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.73777          |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20284          |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB1 On 31/01/2016 Spot Bond  |        |            | 100.00000 | 95.83719  | 100.00000          | 95.35800           |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AER01U On 18/11/2016 Spot Bond |        |            | 100.00000 | 37.80931  | 100.00000          | 37.71772           |                   |            | 0.00        | 0                | 0             |
| <b>Total AER01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AER01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AFS1U On 27/09/2019 Spot Bond  |        |            | 100.00000 | 14.88927  | 100.00000          | 14.85281           |                   |            | 0.00        | 0                | 0             |
| <b>Total AFS1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AFS1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AFS2U On 02/07/2020 Spot Bond |        |            | 100.00000 | 1.49093   | 100.00000          | 1.48732            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AFS2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AFS2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF1A On 21/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14250          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF1B On 21/11/2015 Spot Bond |        |            | 100.00000 | 92.64947  | 100.00000          | 92.41900           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF1B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF1B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF1C On 21/11/2015 Spot Bond |        |            | 100.00000 | 92.67223  | 100.00000          | 92.44170           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF1C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF1C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2A On 18/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91988           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2A On 18/10/2018 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2B On 18/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91183           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2B On 18/10/2018 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2C On 18/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90111           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2C On 18/10/2018 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3A On 18/10/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91626           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3A On 18/04/2016 Spot Bond |        |            | 7.94000   | 99.29890  | 7.94000            | 99.27777           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| AHF3B On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.89317           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total AHF3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For AHF3B1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| AHF3C On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.87623           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total AHF3C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For AHF3C1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| AHL01L On 15/04/2020 Spot Bond |        |            | 100.00000 | 37.37546  | 100.00000          | 37.24865           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total AHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For AHL01U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| AHL1AI On 15/04/2020 Spot Bond |        |            | 100.00000 | 10.24301  | 100.00000          | 10.20826           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 9.08000   | 99.27693  | 9.08000            | 99.25272           |                   |                             | 0.00        | 0                  | 2,900,000,000        |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>2,900,000,000</b> |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>2,900,000,000</b> |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.70000   | 115.80052 | 9.70000            | 115.77055          |                   | 1,164,000,000,000.00        |             | 120,000,000        | 60,000,000           |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,164,000,000,000.00</b> |             | <b>120,000,000</b> | <b>60,000,000</b>    |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   | <b>1,164,000,000,000.00</b> |             | <b>120,000,000</b> | <b>60,000,000</b>    |
| AIR03 On 09/03/2016 Spot Bond  |        |            | 7.48000   | 102.38755 | 7.48000            | 102.36717          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total AIR03 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For AIR03</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.37500   | 102.77164 | 9.37500            | 102.74605          |                   |                             | 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 | 17.00506  | 100.00000          | 16.96742           |                   |                             | 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  |        |            | 10.06500  | 103.28980 | 10.06500           | 103.26224          |                   |                             | 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 |        |            | 2.76000   | 172.08081 | 2.76000            | 172.01026          |                   |                             | 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>             |
| ANG01 On 09/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82648          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total ANG010 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ANG010</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37875          |                   |            | 0.00        | 0                | 0             |
| <b>Total APF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF02 On 26/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40626          |                   |            | 0.00        | 0                | 0             |
| <b>Total APF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF03 On 07/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53116          |                   |            | 0.00        | 0                | 0             |
| <b>Total APF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN002 On 03/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN004 On 22/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48204          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN006 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37454          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN007 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48887          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN008 On 06/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN010 On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN010</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN011 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53435          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN011</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN012 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72080          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN012</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN013 On 09/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15019          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN013</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN01: On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN015</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN01: On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.34000           |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN016</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN01: On 09/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89829          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN017</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN02: On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 114.22034          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN020</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN02: On 07/12/2033 Spot Bond |        |            | 2.70500   | 133.68738 | 2.70500            | 239.67539          |                   |            | 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 15/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN024</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN02: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.26911           |                   |            | 0.00        | 0                | 192,000,000        |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>192,000,000</b> |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>192,000,000</b> |
| ASN03: On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 114.19249          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN032</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN03: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ASN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN034</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN03: On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46879          |                   |            | 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 |        |            | 2.72000   | 167.80534 | 2.72000            | 212.52243          |                   |            | 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>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN04: On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04: On 12/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05: On 19/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05: On 24/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42423          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05: On 13/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05: On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97967           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05: On 22/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84594           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05: On 28/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83750          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06: On 30/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76027          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06: On 14/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.62130           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06: On 13/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN06: On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN064</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06: On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93576          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN066 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN066</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06: On 15/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61094          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN068</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06: On 07/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52221          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN069</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07: On 12/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN070</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07: On 30/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26532          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN072 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN072</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07: On 20/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.45151           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN073</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07: On 02/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25646          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN074</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07: On 23/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN077</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62147          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN078</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08: On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52533          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN080</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08: On 10/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77526          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN081</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN08: On 17/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN082</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56996          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN083</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08: On 03/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07744          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN084</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08: On 25/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43660          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN086 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN086</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08: On 01/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN087 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN087</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08: On 05/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN088 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN088</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN09: On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15283          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN090</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN35: On 20/12/2016 Spot Bond |        |            | 100.00000 | 45.93212  | 100.00000          | 45.83048           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN35U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN35U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38: On 20/12/2017 Spot Bond |        |            | 100.00000 | 21.63405  | 100.00000          | 21.58107           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN38U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN39: On 20/12/2017 Spot Bond |        |            | 100.00000 | 21.72633  | 100.00000          | 21.67312           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN39U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN40: On 20/12/2017 Spot Bond |        |            | 100.00000 | 21.31108  | 100.00000          | 21.25889           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN40U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN43: On 10/03/2017 Spot Bond |        |            | 100.00000 | 41.74642  | 100.00000          | 41.64418           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN43U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN43U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|--------------------|
| ASN49I On 19/09/2016 Spot Bond |        |            | 100.00000 | 58.51496  | 100.00000          | 58.37166           |                   |            | 100,000,000,000,000.00       | 1,000,000,000        | 500,000,000        |
| <b>Total ASN49U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For ASN49U</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| ASN50I On 16/03/2018 Spot Bond |        |            | 100.00000 | 21.44287  | 100.00000          | 21.39035           |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total ASN50U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN50U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| ASN55I On 29/12/2016 Spot Bond |        |            | 100.00000 | 39.53063  | 100.00000          | 39.43381           |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total ASN55U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN55U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| ASN56I On 29/06/2016 Spot Bond |        |            | 100.00000 | 57.17387  | 100.00000          | 57.03385           |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total ASN56U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN56U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| ASN75I On 20/09/2020 Spot Bond |        |            | 100.00000 | 1.67527   | 100.00000          | 1.66998            |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total ASN75U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN75U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| ASN89I On 02/10/2018 Spot Bond |        |            | 100.00000 | 17.25332  | 100.00000          | 17.17745           |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total ASN89U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For ASN89U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| BAR00 On 12/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64158          |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total BAR001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For BAR001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| BAR00 On 20/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46778          |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total BAR003 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For BAR003</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| BAW10 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63225          |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total BAW10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For BAW10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 8.90500   | 102.67766 | 8.90500            | 102.65323          |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total BAW11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For BAW11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| BAW13 On 17/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41333          |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total BAW13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For BAW13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| BAW15 On 01/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.62325          |                   |            | 0.00                         | 0                    | 0                  |
| <b>Total BAW15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |
| <b>Total For BAW15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69623          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04648          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 9.69500   | 102.91520 | 9.69500            | 102.88859          |                   |            |  | 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> |
| BAW20 On 15/01/2016 Spot Bond  |        |            | 100.00000 | 80.04386  | 100.00000          | 79.86871           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW20U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW20U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.79500   | 98.20299  | 9.79500            | 98.17719           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.29909          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW8 On 02/10/2017 Spot Bond   |        |            | 8.75500   | 102.46702 | 8.75500            | 102.44304          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA01 On 31/03/2016 Spot Bond |        |            | 10.85544  | 100.87598 | 10.85544           | 101.06272          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA06 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45609          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA07 On 31/12/2015 Spot Bond |        |            | 11.02317  | 100.53254 | 11.02317           | 100.53050          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA08 On 31/12/2017 Spot Bond |        |            | 11.73708  | 100.58845 | 11.73708           | 100.55941          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA09 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46617          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA10 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA11 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46625          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA12 On 31/03/2016 Spot Bond |        |            | 11.10544  | 100.44747 | 11.10544           | 100.41404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA13 On 31/03/2016 Spot Bond |        |            | 11.06662  | 100.71565 | 11.06662           | 100.57914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA15 On 30/06/2016 Spot Bond |        |            | 11.06000  | 100.81092 | 11.06000           | 100.67748          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA16 On 30/09/2016 Spot Bond |        |            | 10.10762  | 98.92433  | 10.10762           | 100.57599          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA17 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07798          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA19 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 11.77657  | 98.51897  | 11.77657           | 99.27636           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA24 On 30/06/2017 Spot Bond |        |            | 11.53000  | 99.80365  | 11.53000           | 99.77283           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78974           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA26 On 30/09/2017 Spot Bond |        |            | 11.45500  | 82.47002  | 11.45500           | 98.28039           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA27 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA29 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40596          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA30 On 31/12/2015 Spot Bond |        |            | 9.28000   | 98.10436  | 9.28000            | 100.35534          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA31 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            | 11.38000  | 78.33167  | 11.38000           | 100.47922          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41461          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA36 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 108.75384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA37 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43569          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03687          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43569          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA43 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41068          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA44 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42201          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA45 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43579          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA48 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB02 On 31/03/2016 Spot Bond |        |            | 13.85544  | 100.99750 | 13.85544           | 101.17816          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB03 On 31/12/2016 Spot Bond |        |            | 15.08581  | 100.95504 | 15.08581           | 100.91906          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB04 On 31/03/2017 Spot Bond |        |            | 13.98071  | 100.88238 | 13.98071           | 100.77224          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB06 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| BAYB08 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57078          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYB09 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48326          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYC1U On 31/12/2016 Spot Bond |        |            | 100.00000 | 43.28025  | 100.00000          | 43.19814           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYD1U On 30/06/2035 Spot Bond |        |            | 100.00000 | 19.42958  | 100.00000          | 19.38250           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYD2U On 30/06/2035 Spot Bond |        |            | 100.00000 | 17.68309  | 100.00000          | 17.64026           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYD3U On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.91549  | 100.00000          | 10.88905           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYD3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYD3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYD4U On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.91549  | 100.00000          | 10.88905           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYD5U On 30/06/2035 Spot Bond |        |            | 100.00000 | 13.19735  | 100.00000          | 13.16538           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAYD6U On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.43527  | 100.00000          | 11.40757           |                   |            |  | 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>           |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88754           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16207          |                   |            |  | 0.00        | 920,000,000        | 460,000,000        |
| <b>Total BCJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>920,000,000</b> | <b>460,000,000</b> |
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>920,000,000</b> | <b>460,000,000</b> |
| BCJ07 On 15/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCJ07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 9.47105   | 100.00000          | 9.44785            |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP3U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP3U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP4U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 9.47105   | 100.00000          | 9.44785            |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP4U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP4U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP97I On 23/10/2015 Spot Bond |        |            | 100.00000 | 98.11828  | 100.00000          | 97.85523           |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP97U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP97U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP98I On 20/11/2015 Spot Bond |        |            | 100.00000 | 91.25000  | 100.00000          | 91.02244           |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP98U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP98U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP99I On 04/12/2015 Spot Bond |        |            | 100.00000 | 88.16425  | 100.00000          | 87.95181           |                   |            | 0.00        | 0                | 0             |
| <b>Total BCP99U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCP99U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.11000   | 103.35375 | 2.11000            | 186.73769          |                   |            | 0.00        | 0                | 0             |
| <b>Total BD0202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0202</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.22000   | 96.22432  | 8.22000            | 163.63887          |                   |            | 0.00        | 0                | 0             |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0206 On 02/03/2028 Spot Bond |        |            | 8.22000   | 97.53848  | 8.22000            | 164.01714          |                   |            | 0.00        | 0                | 0             |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.60500   | 96.28558  | 8.60500            | 96.26342           |                   |            | 0.00        | 0                | 0             |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD311E On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD311E</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BEER02 On 28/03/2018 Spot Bond |        |            | 8.18000   | 98.04552  | 8.18000            | 98.02393           |                   |            | 0.00        | 0                | 0             |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A1 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BG22A: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79564          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.52705          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22B: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94858          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22C: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06621          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22D: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39524          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22Y: On 21/07/2016 Spot Bond |        |            | 100.00000 | 63.22854  | 100.00000          | 63.07536           |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22YU SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22YU</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A: On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A: On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65514          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A: On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68666          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A: On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69717          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32B: On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82324          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32B SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32B</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32C: On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99128          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32C SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32C</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG32D On 30/10/2016 Spot Bond  |        |            | 100.00000 | 39.59249  | 100.00000          | 39.49657           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32DU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32DU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32YI On 30/10/2016 Spot Bond |        |            | 100.00000 | 39.59249  | 100.00000          | 39.49657           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG32YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32YU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66721          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond  |        |            | 8.25500   | 101.45090 | 8.25500            | 101.42835          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42B On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42C On 15/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.78051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42D On 15/03/2017 Spot Bond  |        |            | 100.00000 | 35.35601  | 100.00000          | 35.26942           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42DU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42DU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42YI On 15/03/2017 Spot Bond |        |            | 100.00000 | 35.35601  | 100.00000          | 35.26942           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42YU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL01 On 19/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.50294          |                   |            |  | 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  |        |            | 11.18500  | 103.26939 | 11.18500           | 103.23885          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| BGL03 On 05/02/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89513          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGL03</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGL04 On 05/02/2025 Spot Bond |        |            | 11.07500  | 95.44318  | 11.07500           | 98.46959           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGL04</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGL05 On 04/09/2025 Spot Bond |        |            | 11.19500  | 102.28516 | 11.19500           | 101.90358          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGL05</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGL06 On 04/09/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13380          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGL06</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGL07 On 03/09/2027 Spot Bond |        |            | 11.67500  | 109.42540 | 11.67500           | 101.96000          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGL08 On 03/09/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14528          |                   |                              | 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 29/09/2025 Spot Bond |        |            | 11.19500  | 101.73130 | 11.19500           | 101.28014          |                   |                              | 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>      |
| BGR01 On 04/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.28164          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGR01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGR01</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGR01 On 17/12/2015 Spot Bond |        |            | 100.00000 | 91.67740  | 100.00000          | 91.46320           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGR01U SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGR01U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BID04 On 23/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99661          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BID04 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BID04</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BID05 On 26/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99969           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BID05 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BID05</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BID06 On 30/06/2019 Spot Bond |        |            | 8.86000   | 72.79393  | 8.86000            | 102.54992          |                   | 77,968,000,000,000.00        | 8,800,000,000        | 2,200,000,000        |               |
| <b>Total BID06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>'7,968,000,000,000.00</b> | <b>8,800,000,000</b> | <b>2,200,000,000</b> |               |
| <b>Total For BID06</b>        |        |            |           |           |                    |                    |                   | <b>'7,968,000,000,000.00</b> | <b>8,800,000,000</b> | <b>2,200,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| BIDC46 On 13/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BIDC46 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BIDC46</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BIDC48 On 06/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.60338           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BIDC48 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BIDC48</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BIDC49 On 14/01/2016 Spot Bond |        |            | 100.00000 | 80.21978  | 100.00000          | 80.04386           |                   | 210,000,000,000,000.00       | 62,100,000,000        | 58,100,000,000        |               |
| <b>Total BIDC49 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>62,100,000,000</b> | <b>58,100,000,000</b> |               |
| <b>Total For BIDC49</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>62,100,000,000</b> | <b>58,100,000,000</b> |               |
| BLG1A On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04268          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BLG1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BLG1A4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BLG1A On 21/11/2032 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19945          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BLG1A6 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BLG1A6</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BLG1B On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02677          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BLG1B SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BLG1B</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BLG1C On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07575          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BLG1C SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BLG1C</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BLG1D On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.16473          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BLG1D SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BLG1D</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BLG1E On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53426          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BLG1E SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BLG1E</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BLG1F On 21/11/2032 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.15213          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BLG1F SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BLG1F</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BSR12 On 25/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.74380           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BSR12 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BSR12</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BSR13 On 26/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.73653           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total BSR13 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BSR13</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BSR15 On 18/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68467          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR16 On 17/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR17 On 19/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.86514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC005 On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90443           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC010 On 24/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.24477           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC054 On 14/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.75359           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC055 On 21/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89406           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC056 On 19/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92934           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC057 On 19/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC058 On 14/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC059 On 23/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85457           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC060 On 25/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BTC06 On 03/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.65488           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC06 On 30/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.38410           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC062 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC062</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC06 On 25/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.24950           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC063</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC06 On 12/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16524          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC06 On 23/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.29070           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC06 On 22/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03865          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC067 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC067</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC07 On 09/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.99935           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC07 On 09/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58485          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC071 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC071</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC07 On 08/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.65010           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC072 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC072</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC07 On 11/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.39912           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC073 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC073</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC07 On 11/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.46588           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC074 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC074</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC07 On 14/01/2016 Spot Bond |        |            | 100.00000 | 80.21978  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC075 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC075</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BUS011 On 30/09/2016 Spot Bond |        |            | 100.00000 | 55.63573  | 100.00000          | 55.50096           |                   |            | 0.00        | 0                | 0             |
| <b>Total BUS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BUS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ18 On 27/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38567          |                   |            | 0.00        | 0                | 0             |
| <b>Total BWZ18B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ18B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39933          |                   |            | 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>      |
| BWZJ17 On 17/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59476          |                   |            | 0.00        | 0                | 0             |
| <b>Total BWZJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ18 On 19/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27391          |                   |            | 0.00        | 0                | 0             |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BYA49L On 30/06/2018 Spot Bond |        |            | 100.00000 | 18.53519  | 100.00000          | 18.49029           |                   |            | 0.00        | 0                | 0             |
| <b>Total BYA49U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BYA49U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL08 On 02/11/2016 Spot Bond  |        |            | 9.45500   | 110.91086 | 9.45500            | 110.88302          |                   |            | 0.00        | 0                | 0             |
| <b>Total CBL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL09 On 29/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 105.77529          |                   |            | 0.00        | 0                | 0             |
| <b>Total CBL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL11 On 06/05/2016 Spot Bond  |        |            | 7.80500   | 106.10191 | 7.80500            | 106.07984          |                   |            | 0.00        | 0                | 0             |
| <b>Total CBL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL12 On 06/09/2018 Spot Bond  |        |            | 15.08000  | 92.65489  | 15.08000           | 92.61789           |                   |            | 0.00        | 0                | 0             |
| <b>Total CBL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL13 On 01/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.49392           |                   |            | 0.00        | 0                | 0             |
| <b>Total CBL13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL14 On 01/02/2019 Spot Bond  |        |            | 12.88000  | 98.86100  | 12.88000           | 98.82748           |                   |            | 0.00        | 0                | 0             |
| <b>Total CBL14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|--------------------|
| CBL16 On 18/05/2017 Spot Bond |        |            | 8.90500   | 104.63532 | 8.90500            | 104.61054          |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total CBL16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CBL16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CBL17 On 23/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.49088           |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total CBL17 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CBL17</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CBL18 On 23/08/2019 Spot Bond |        |            | 12.88000  | 96.19204  | 12.88000           | 96.15942           |                   |                              | 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>           |
| CBL19 On 02/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66214          |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total CBL19 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CBL19</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CBL20 On 14/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.89987           |                   |                              | 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>           |
| CBL21 On 06/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50621          |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total CBL21 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CBL21</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.59500  | 96.33300  | 10.59500           | 96.30598           |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total CBL22 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CBL22</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CBL23 On 18/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39860          |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total CBL23 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CBL23</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.12500  | 116.75831 | 10.12500           | 116.72680          |                   | 2,025,000,000,000.00         |             | 200,000,000          | 100,000,000        |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,025,000,000,000.00</b>  |             | <b>200,000,000</b>   | <b>100,000,000</b> |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   | <b>2,025,000,000,000.00</b>  |             | <b>200,000,000</b>   | <b>100,000,000</b> |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.18000  | 112.09564 | 10.18000           | 112.06524          |                   | 14,252,000,000,000.00        |             | 1,400,000,000        | 350,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>14,252,000,000,000.00</b> |             | <b>1,400,000,000</b> | <b>350,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   | <b>14,252,000,000,000.00</b> |             | <b>1,400,000,000</b> | <b>350,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.03500  | 107.68252 | 10.03500           | 107.65356          |                   | 0.00                         |             | 0                    | 300,000,000        |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>             | <b>300,000,000</b> |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>             | <b>300,000,000</b> |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17921          |                   |                              | 0.00        | 0                    | 0                  |
| <b>Total CGR10 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For CGR10</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR11 On 28/03/2016 Spot Bond |        |            | 11.65500  | 100.74901 | 11.65500           | 100.71845          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR13 On 27/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.53591          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR14 On 13/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.52612          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56840          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR15 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15815          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR16 On 22/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61722          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR17 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.71311           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR18 On 04/05/2018 Spot Bond |        |            | 100.00000 | 10.89324  | 100.00000          | 10.85923           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR18U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR18U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR19 On 04/06/2018 Spot Bond |        |            | 100.00000 | 18.97854  | 100.00000          | 18.93206           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR19U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR19U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR20 On 03/07/2018 Spot Bond |        |            | 100.00000 | 19.42983  | 100.00000          | 19.36917           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR20U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR20U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR21 On 12/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08721          |                   |            | 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>      |
| CIG02 On 30/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG03 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37580          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG04 On 30/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38956          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG05 On 30/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40577          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG06 On 28/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23022          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG07 On 28/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.32750          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA2U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLC1U On 21/12/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17( On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56664          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN170 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN170</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17( On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80749          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN179 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN179</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 102.90922 | 10.11000           | 102.88164          |                   |            |  | 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>      |
| CLN186 On 06/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19709          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN191 On 23/08/2016 Spot Bond |        |            | 2.76000   | 126.17794 | 2.76000            | 126.12626          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN192 On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.22204          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 123.52063 | 3.14000            | 126.00725          |                   |            |  | 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>      |
| CLN194 On 31/08/2016 Spot Bond |        |            | 8.25000   | 101.03260 | 8.25000            | 101.01003          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 2.90000   | 133.00581 | 2.90000            | 126.91784          |                   |            |  | 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>      |
| CLN199 On 13/09/2016 Spot Bond |        |            | 2.40000   | 131.50744 | 2.40000            | 125.48974          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN200 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78220          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN215 On 17/10/2016 Spot Bond |        |            | 8.55000   | 99.94896  | 8.55000            | 99.92610           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN219 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88837           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN220 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89493           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN22 On 20/10/2016 Spot Bond  |        |            | 8.60000   | 99.95023  | 8.60000            | 99.92725           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN221 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN221</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 20/10/2016 Spot Bond  |        |            | 8.60000   | 99.95023  | 8.60000            | 99.92725           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN222 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN222</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 09/12/2016 Spot Bond  |        |            | 8.65000   | 103.07230 | 8.65000            | 103.04845          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN225</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 20/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57958          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22 On 20/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63519          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN227 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN227</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 14/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33385          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN237 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN237</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 20/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN239 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN239</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18428          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN241 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN241</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2019 Spot Bond  |        |            | 9.35000   | 101.32477 | 9.35000            | 101.29961          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN242 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN242</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2019 Spot Bond  |        |            | 9.35000   | 101.32477 | 9.35000            | 101.29961          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN243 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN243</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN247 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN247 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN247</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN256 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99404          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN256 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN256</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN257 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73566          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN257 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN257</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN258 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06217          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN258 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN258</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN259 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06217          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN259 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN259</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN260 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06217          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN260 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN260</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN261 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66997          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN261 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN261</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN262 On 26/03/2019 Spot Bond |        |            | 9.31000   | 101.50234 | 9.31000            | 101.47697          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN262 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN262</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN268 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.25149          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN268</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN269 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.59463          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN269 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN269</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76980          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN273 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76670          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN273</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN274 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN275 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN277 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN278 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94756          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN280 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54526          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN288 On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72845          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN289 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN290 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN291 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43613          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN293 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27058          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN294 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43154          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN295 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN296 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64641          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN299 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN300 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 156.00123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN301 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58918          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN302 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 155.82557          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN303 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 155.42978          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN304 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 155.81979          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN305 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 153.03171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN310 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 153.03171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN311 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 153.95931          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN313 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51940          |                   |            |  | 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 |        |            | 10.91500  | 97.34080  | 10.91500           | 97.31270           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 20/03/2023 Spot Bond |        |            | 11.43500  | 93.96597  | 11.43500           | 93.93727           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35547          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60939          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN318 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48596          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN319 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75023           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN320 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN320 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN320</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN321 On 30/04/2018 Spot Bond |        |            | 8.80500   | 103.97348 | 8.80500            | 104.01210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN322 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN322 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN322</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN323 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90053          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN324 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56168          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN326 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60813          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN328 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59258          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN330 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81196          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN331 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 83.98684           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN332 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64432          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN333 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35547          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN335 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 135.62566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN337 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 135.62566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN339 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83172          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN340 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN34 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35745          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN341 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN342 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN342</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59033          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81451          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45163          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN347 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN347</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34754          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71882          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35 On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN353 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN353</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN354 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN354</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72622          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN358 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN358</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN355 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75174           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN360 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49211          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN362 On 20/03/2024 Spot Bond |        |            | 10.09500  | 103.02267 | 10.09500           | 103.25182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN363 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55070          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN364 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 20/03/2024 Spot Bond |        |            | 12.23500  | 104.44228 | 12.23500           | 104.72065          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN366 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96264          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN367 On 06/08/2023 Spot Bond |        |            | 12.26500  | 104.65444 | 12.26500           | 104.62059          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN368 On 26/07/2022 Spot Bond |        |            | 10.02000  | 107.61144 | 10.02000           | 107.58286          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN369 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96264          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91251          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64621          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54258          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN373 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55358          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN374 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55373          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN375 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37012          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN376 On 20/03/2021 Spot Bond |        |            | 9.59500   | 101.87606 | 9.59500            | 101.84983          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN377 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.07971          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 98.41092  | 10.98000           | 98.38202           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 20/09/2024 Spot Bond |        |            | 11.00000  | 100.76780 | 11.00000           | 100.73816          |                   |            |  | 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>      |
| CLN382 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN383 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85908           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN384 On 20/09/2024 Spot Bond |        |            | 12.02500  | 100.89213 | 12.02500           | 100.85977          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN385 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65762          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN386 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55346          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN387 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04553          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN388 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58926          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN389 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN389 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN389</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN390 On 01/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30326          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN390 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN390</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN391 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51157          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN391 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN391</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN392 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51256          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN392 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN392</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 90.25037           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN394 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54129          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN395 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91425          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN395</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN396 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58588          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| CLN397 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74106          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN398 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43242          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN399 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42405          |                   |            |  | 0.00        | 120,000,000        | 60,000,000        |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b> |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b> |
| CLN400 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54129          |                   |            |  | 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>          |
| CLN401 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60813          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN402 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34219          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN403 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33166          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN404 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53426          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN405 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48058          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN406 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 82.46278           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN407 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54448          |                   |            |  | 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>          |
| CLN408 On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81020           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| CLN409 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89263           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN410 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60177          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN411 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60495          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN412 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89208           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN413 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59542          |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 100.71581          |                   |            |  | 0.00        | 3,000,000,000        | 1,500,000,000        |
| <b>Total CLN414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For CLN414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| CLN415 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62718          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN416 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88497           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN417 On 20/09/2020 Spot Bond |        |            | 4.00000   | 102.53434 | 4.00000            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN418 On 23/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59016          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN419 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41180          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN42 On 18/04/2028 Spot Bond  |        |            | 7.01000   | 42.24772  | 7.01000            | 42.85425           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN42( On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41576          |                   |            |  | 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>      |
| CLN42 On 26/01/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41695          |                   |            |  | 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>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48473          |                   |            |  | 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>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44571          |                   |            |  | 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>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48473          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34316          |                   |            |  | 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>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30032          |                   |            |  | 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>      |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 174.50314          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN61 On 02/03/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.60500   | 96.28558  | 8.60500            | 96.26342           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN88 On 28/04/2028 Spot Bond  |        |            | 8.22000   | 37.15618  | 8.22000            | 163.63887          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN88 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN88</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN89 On 02/03/2028 Spot Bond  |        |            | 8.22000   | 37.61612  | 8.22000            | 164.01714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLNF0: On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90427           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90345           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01896          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30075          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58602          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54980          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55697          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06970          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54766          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75023           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50042          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54078          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|--------------------|
| CLNF1: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53753          |                   |                              | 0.00                 | 800,000,000        | 400,000,000        |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>800,000,000</b> | <b>400,000,000</b> |
| <b>Total For CLNF13</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>800,000,000</b> | <b>400,000,000</b> |
| CLNF1: On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54072          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total CLNF14 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For CLNF14</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| CLNF1: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54766          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total CLNF15 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For CLNF15</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| COH00 On 26/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24756          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total COH001 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For COH001</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| COH00 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99992           |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total COH002 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For COH002</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| COJ02 On 15/09/2016 Spot Bond  |        |            | 8.73000   | 103.72599 | 8.73000            | 102.96177          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total COJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For COJ02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 8.58000   | 104.22426 | 8.58000            | 104.20033          |                   | 14,242,800,000,000.00        | 1,660,000,000        | 830,000,000        |                    |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>14,242,800,000,000.00</b> | <b>1,660,000,000</b> | <b>830,000,000</b> |                    |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   | <b>14,242,800,000,000.00</b> | <b>1,660,000,000</b> | <b>830,000,000</b> |                    |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 9.49500   | 118.89378 | 9.49500            | 118.86365          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| COJ06 On 09/12/2015 Spot Bond  |        |            | 7.94000   | 104.18367 | 7.94000            | 104.16128          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total COJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For COJ06</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 9.80500   | 104.70156 | 9.80500            | 104.67402          |                   |                              | 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>           |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 9.87500   | 105.30900 | 9.87500            | 105.28127          |                   | 1,975,000,000,000.00         | 200,000,000          | 100,000,000        |                    |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,975,000,000,000.00</b>  | <b>200,000,000</b>   | <b>100,000,000</b> |                    |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   | <b>1,975,000,000,000.00</b>  | <b>200,000,000</b>   | <b>100,000,000</b> |                    |
| COT01 On 03/04/2023 Spot Bond  |        |            | 10.24500  | 94.49276  | 10.24500           | 94.46697           |                   |                              | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| COT02 On 03/04/2028 Spot Bond  |        |            | 10.95000  | 95.31773  | 10.95000           | 95.28997           |                   |            | 15,330,000,000,000.00        | 1,400,000,000        | 350,000,000           |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,330,000,000,000.00</b> | <b>1,400,000,000</b> | <b>350,000,000</b>    |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            | <b>15,330,000,000,000.00</b> | <b>1,400,000,000</b> | <b>350,000,000</b>    |
| COT03 On 05/06/2028 Spot Bond  |        |            | 10.95000  | 93.34281  | 10.95000           | 93.31563           |                   |            | 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>              |
| CPL003 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06749          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL003</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPL011 On 12/12/2019 Spot Bond |        |            | 100.00000 | 10.71679  | 100.00000          | 10.69055           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL011U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL011U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPL021 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08567          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPL022 On 23/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48082          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL022 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL022</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPL024 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05637          |                   |            | 0.00                         | 0                    | 100,000,000           |
| <b>Total CPL024 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>100,000,000</b>    |
| <b>Total For CPL024</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>100,000,000</b>    |
| CPL027 On 23/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.43767          |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL027 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL027</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPL021 On 12/03/2020 Spot Bond |        |            | 100.00000 | 10.76992  | 100.00000          | 10.74354           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL021U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL021U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPL031 On 12/12/2018 Spot Bond |        |            | 100.00000 | 14.02154  | 100.00000          | 13.98720           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL031U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL031U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPL041 On 26/08/2016 Spot Bond |        |            | 100.00000 | 60.82794  | 100.00000          | 60.56045           |                   |            | 0.00                         | 0                    | 0                     |
| <b>Total CPL041U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| <b>Total For CPL041U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.57000  | 99.31856  | 11.57000           | 99.28822           |                   |            | 0.00                         | 0                    | 12,800,000,000        |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>12,800,000,000</b> |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>12,800,000,000</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     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| DEN38 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 17.29552  | 100.00000          | 17.25316           |                   |            | 0.00        | 0                | 0                 |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DEN39 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 9.38270   | 100.00000          | 9.35972            |                   |            | 0.00        | 0                | 0                 |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DEN40 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 18.00243  | 100.00000          | 17.95834           |                   |            | 0.00        | 0                | 0                 |
| <b>Total DEN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DEN40U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG4 On 28/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56041          |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG43 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG43</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 7.78000   | 98.67703  | 7.78000            | 98.65634           |                   |            | 0.00        | 0                | 70,000,000        |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| DENG5 On 20/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09605          |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG55 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG5 On 25/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.01641          |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG56 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG56</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DENG5 On 03/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83881          |                   |            | 0.00        | 0                | 0                 |
| <b>Total DENG57 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DENG57</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DLT02L On 06/11/2015 Spot Bond |        |            | 100.00000 | 96.31485  | 100.00000          | 96.06597           |                   |            | 0.00        | 0                | 0                 |
| <b>Total DLT02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DLT02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DLTB02 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77820          |                   |            | 0.00        | 0                | 0                 |
| <b>Total DLTB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DLTB02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DLTB03 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13668          |                   |            | 0.00        | 0                | 0                 |
| <b>Total DLTB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DLTB03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| DLTC10 On 03/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55044          |                   |            | 0.00        | 0                | 0                 |
| <b>Total DLTC10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For DLTC10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| DLTC11 On 03/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37055          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DLTC11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DLTC11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DLTC12 On 03/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44937          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DLTC12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DLTC12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DOL003 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70002          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DOL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DOL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DOL004 On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.62397           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DOL004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DOL004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DOL007 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61131          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DOL007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DOL007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DOL009 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 55.97107           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DOL009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DOL009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DV2021 On 18/06/2021 Spot Bond |        |            | 9.33500   | 101.61739 | 9.33500            | 101.59206          |                   |            |  | 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>             |
| DV21 On 15/06/2016 Spot Bond   |        |            | 7.45000   | 109.81470 | 7.45000            | 109.79276          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DV21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DV21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DV22 On 07/02/2020 Spot Bond   |        |            | 9.09500   | 103.01566 | 9.09500            | 102.99076          |                   |            |  | 0.00        | 0                | 1,390,000,000        |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,390,000,000</b> |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,390,000,000</b> |
| DV23 On 27/02/2023 Spot Bond   |        |            | 9.62500   | 103.28187 | 9.62500            | 103.25549          |                   |            |  | 0.00        | 0                | 1,050,000,000        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,000</b> |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.50500   | 102.57827 | 9.50500            | 102.55239          |                   |            |  | 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>             |
| DV29 On 18/02/2029 Spot Bond   |        |            | 9.61500   | 105.19650 | 9.61500            | 105.16965          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| DVC00: On 20/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09150          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC008 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC008</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVC01: On 11/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68356          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC011 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC011</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVC01: On 26/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78804           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC012 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC012</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVC01: On 25/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39195          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC013 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC013</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVC01: On 24/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97248          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC014 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC014</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVC01: On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98211          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC015 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC015</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVC01: On 18/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51285          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC016</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVC01: On 16/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51872          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVC017</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVF16 On 19/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19260          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVF16 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVF16</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVF17 On 18/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19913          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVF17 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVF17</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| DVF18 On 30/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86621           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total DVF18 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For DVF18</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.20500   | 123.39674 | 8.20500            | 123.36978          |                   | 39,384,000,000,000.00        | 4,800,000,000        | 2,400,800,000        |               |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>39,384,000,000,000.00</b> | <b>4,800,000,000</b> | <b>2,400,800,000</b> |               |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   | <b>39,384,000,000,000.00</b> | <b>4,800,000,000</b> | <b>2,400,800,000</b> |               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|---------------|
| ECN20 On 14/03/2020 Spot Bond  |        |            | 9.24500   | 103.15671 | 9.24500            | 102.24782          |                   |                               | 0.00                  | 0                    | 0             |
| <b>Total ECN20 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For ECN20</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| ECN22 On 14/03/2022 Spot Bond  |        |            | 9.39500   | 103.38266 | 9.39500            | 102.49644          |                   |                               | 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  |        |            | 9.62500   | 103.55972 | 9.62500            | 102.67671          |                   |                               | 0.00                  | 0                    | 0             |
| <b>Total ECN24 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For ECN24</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| ECN32 On 14/03/2032 Spot Bond  |        |            | 2.95500   | 101.20411 | 2.95500            | 100.90641          |                   |                               | 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>      |
| EDC01 On 04/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 96.97521           |                   |                               | 0.00                  | 0                    | 0             |
| <b>Total EDC01 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For EDC01</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| EFC03 On 31/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                               | 0.00                  | 0                    | 0             |
| <b>Total EFC03 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For EFC03</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| EFC04 On 31/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                               | 0.00                  | 0                    | 0             |
| <b>Total EFC04 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For EFC04</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| EFS00E On 23/10/2023 Spot Bond |        |            | 100.00000 | 12.95105  | 100.00000          | 100.00000          |                   | 920,000,000,000,000.00        | 9,200,000,000         | 4,600,000,000        |               |
| <b>Total EFS00B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>920,000,000,000,000.00</b> | <b>9,200,000,000</b>  | <b>4,600,000,000</b> |               |
| <b>Total For EFS00B</b>        |        |            |           |           |                    |                    |                   | <b>920,000,000,000,000.00</b> | <b>9,200,000,000</b>  | <b>4,600,000,000</b> |               |
| EFS0A On 28/10/2023 Spot Bond  |        |            | 100.00000 | 0.11007   | 100.00000          | 100.00000          |                   | 190,000,000,000,000.00        | 11,900,000,000        | 6,200,000,000        |               |
| <b>Total EFS0A1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>190,000,000,000,000.00</b> | <b>11,900,000,000</b> | <b>6,200,000,000</b> |               |
| <b>Total For EFS0A1</b>        |        |            |           |           |                    |                    |                   | <b>190,000,000,000,000.00</b> | <b>11,900,000,000</b> | <b>6,200,000,000</b> |               |
| EFS0A On 28/10/2023 Spot Bond  |        |            | 100.00000 | 10.19408  | 100.00000          | 100.00000          |                   | 660,000,000,000,000.00        | 16,600,000,000        | 8,300,000,000        |               |
| <b>Total EFS0A2 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>660,000,000,000,000.00</b> | <b>16,600,000,000</b> | <b>8,300,000,000</b> |               |
| <b>Total For EFS0A2</b>        |        |            |           |           |                    |                    |                   | <b>660,000,000,000,000.00</b> | <b>16,600,000,000</b> | <b>8,300,000,000</b> |               |
| EFS0C On 28/10/2023 Spot Bond  |        |            | 100.00000 | 17.77769  | 100.00000          | 100.00000          |                   | 0.00                          | 0                     | 0                    |               |
| <b>Total EFS0CU SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>             |               |
| <b>Total For EFS0CU</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>             |               |
| EL037 On 31/01/2037 Spot Bond  |        |            | 2.47000   | 100.75268 | 2.47000            | 100.71219          |                   | 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>             |               |

| Contract Details         |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| EL28                     | On | 02/05/2028 | Spot Bond |        |            | 2.19500   | 127.40206 | 2.24500            | 126.67747          |                   |            | 0.00        | 0                | 0                    |
| <b>Total EL28 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL28</b>    |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL29                     | On | 19/11/2029 | Spot Bond |        |            | 2.23000   | 114.14780 | 2.23000            | 114.10268          |                   |            | 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 |        |            | 2.23000   | 113.80608 | 2.23000            | 113.76108          |                   |            | 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 |        |            | 2.30500   | 105.53520 | 2.30500            | 105.49321          |                   |            | 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 |        |            | 2.45000   | 101.21349 | 2.45000            | 101.17287          |                   |            | 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>             |
| EMM01                    | On | 28/07/2020 | Spot Bond |        |            | 9.64500   | 105.70592 | 9.64500            | 105.67887          |                   |            | 0.00        | 0                | 0                    |
| <b>Total EMM01 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM01</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM02                    | On | 11/03/2021 | Spot Bond |        |            | 9.54500   | 105.88393 | 9.54500            | 105.85681          |                   |            | 0.00        | 0                | 210,000,000          |
| <b>Total EMM02 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>210,000,000</b>   |
| <b>Total For EMM02</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>210,000,000</b>   |
| EMM03                    | On | 04/05/2024 | Spot Bond |        |            | 10.00000  | 104.77764 | 10.00000           | 104.74986          |                   |            | 0.00        | 0                | 0                    |
| <b>Total EMM03 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM03</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM04                    | On | 16/05/2028 | Spot Bond |        |            | 10.25000  | 96.14382  | 10.25000           | 99.21416           |                   |            | 0.00        | 0                | 71,700,000           |
| <b>Total EMM04 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>71,700,000</b>    |
| <b>Total For EMM04</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>71,700,000</b>    |
| EMM05                    | On | 17/04/2029 | Spot Bond |        |            | 10.39000  | 101.98012 | 10.39000           | 101.16663          |                   |            | 0.00        | 0                | 3,999,999,600        |
| <b>Total EMM05 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,999,999,600</b> |
| <b>Total For EMM05</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,999,999,600</b> |
| EMM06                    | On | 23/06/2025 | Spot Bond |        |            | 10.10000  | 104.10437 | 10.10000           | 103.70591          |                   |            | 0.00        | 0                | 0                    |
| <b>Total EMM06 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM06</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF002                   | On | 28/05/2018 | Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02761          |                   |            | 0.00        | 0                | 0                    |
| <b>Total EPF002 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF002</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| EPF003 On 12/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF004 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53472          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF005 On 06/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF006 On 19/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF007 On 02/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24772          |                   |            |  | 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>      |
| EPF01U On 01/09/2018 Spot Bond |        |            | 100.00000 | 10.72829  | 100.00000          | 10.68060           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF02U On 01/09/2019 Spot Bond |        |            | 100.00000 | 4.76813   | 100.00000          | 4.74693            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC12 On 05/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40134          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC16 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07722          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC17 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99598          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC18 On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.12389           |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| EQS06 On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.09662           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS07 On 09/04/2018 Spot Bond |        |            | 10.16000  | 96.93282  | 10.16000           | 96.90657           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS08 On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.43196           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS08A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS09 On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.21927           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS10 On 22/03/2016 Spot Bond |        |            | 100.00000 | 75.83626  | 100.00000          | 75.53292           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32604          |                   |            |  | 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>      |
| ERS3C On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40617          |                   |            |  | 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>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                  | Contracts Traded      | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|------------------------|-----------------------|---------------|
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25123          |                   |                             | 0.00                   | 0                     | 0             |
| <b>Total ERSA15 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA15</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19384          |                   |                             | 0.00                   | 0                     | 0             |
| <b>Total ERSA16 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA16</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23370          |                   |                             | 0.00                   | 0                     | 0             |
| <b>Total ERSA17 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA17</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21391          |                   |                             | 0.00                   | 0                     | 0             |
| <b>Total ERSA18 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA18</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19786          |                   |                             | 0.00                   | 0                     | 0             |
| <b>Total ERSA19 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA19</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27006          |                   |                             | 0.00                   | 0                     | 0             |
| <b>Total ERSA20 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA20</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32451          |                   |                             | 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>      |
| ES18 On 20/04/2018 Spot Bond  |        |            | 7.97000   | 102.76256 | 7.97000            | 102.74062          |                   | 121,901,769,037,000.00      | 140,765,592,100        | 39,291,714,000        |               |
| <b>Total ES18 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,901,769,037,000.00</b> | <b>140,765,592,100</b> | <b>39,291,714,000</b> |               |
| <b>Total For ES18</b>         |        |            |           |           |                    |                    |                   | <b>1,901,769,037,000.00</b> | <b>140,765,592,100</b> | <b>39,291,714,000</b> |               |
| ES23 On 25/01/2023 Spot Bond  |        |            | 8.76000   | 108.79741 | 8.76000            | 108.77207          |                   | 260,289,027,468,000.00      | 29,713,359,300         | 7,608,802,100         |               |
| <b>Total ES23 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0,289,027,468,000.00</b> | <b>29,713,359,300</b>  | <b>7,608,802,100</b>  |               |
| <b>Total For ES23</b>         |        |            |           |           |                    |                    |                   | <b>0,289,027,468,000.00</b> | <b>29,713,359,300</b>  | <b>7,608,802,100</b>  |               |
| ES26 On 02/04/2026 Spot Bond  |        |            | 9.06000   | 92.22406  | 9.06000            | 92.20173           |                   | 404,350,944,726,000.00      | 44,630,347,100         | 20,231,674,500        |               |
| <b>Total ES26 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,350,944,726,000.00</b> | <b>44,630,347,100</b>  | <b>20,231,674,500</b> |               |
| <b>Total For ES26</b>         |        |            |           |           |                    |                    |                   | <b>4,350,944,726,000.00</b> | <b>44,630,347,100</b>  | <b>20,231,674,500</b> |               |
| ES33 On 15/09/2033 Spot Bond  |        |            | 9.78500   | 81.49162  | 9.70500            | 82.04453           |                   | 402,344,213,543,500.00      | 143,315,709,100        | 72,482,906,500        |               |
| <b>Total ES33 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,344,213,543,500.00</b> | <b>143,315,709,100</b> | <b>72,482,906,500</b> |               |
| <b>Total For ES33</b>         |        |            |           |           |                    |                    |                   | <b>2,344,213,543,500.00</b> | <b>143,315,709,100</b> | <b>72,482,906,500</b> |               |
| ES42 On 25/04/2042 Spot Bond  |        |            | 9.76500   | 87.87483  | 9.76500            | 87.85194           |                   | 197,704,687,887,000.00      | 20,246,255,800         | 63,893,104,300        |               |
| <b>Total ES42 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,704,687,887,000.00</b> | <b>20,246,255,800</b>  | <b>63,893,104,300</b> |               |
| <b>Total For ES42</b>         |        |            |           |           |                    |                    |                   | <b>1,704,687,887,000.00</b> | <b>20,246,255,800</b>  | <b>63,893,104,300</b> |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30219          |                   |            | 0.00        | 0                | 120,000,000        |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.45168           |                   |            | 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>           |
| FIFB02 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91992           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFB02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFB03 On 26/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37415          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFB03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFB04 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21461          |                   |            | 0.00        | 0                | 200,000,000        |
| <b>Total FIFB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For FIFB04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| FIFC14 On 20/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10650          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFC15 On 02/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86793          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFC19 On 07/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.47705          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFC20 On 07/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72533          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFC21 On 09/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23833          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFC22 On 25/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00818          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFC23 On 23/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04368          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FIFC24 On 11/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC25 On 07/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11815          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.13847   | 100.00000          | 0.13804            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FPA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FPA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPB1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.13847   | 100.00000          | 0.13804            |                   |            |  | 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>      |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.37161  | 100.00000          | 12.34163           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.04207  | 100.00000          | 12.01289           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR003U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR003U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4J On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88857           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4C On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72377          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77231          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 9.48000   | 100.05689 | 9.48000            | 100.03157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB08 On 10/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68082          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB10 On 25/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82725          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB11 On 11/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.61784          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB12 On 02/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86309          |                   |            | 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 02/06/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.03210          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB14 On 02/06/2026 Spot Bond  |        |            | 10.29500  | 101.81220 | 10.29500           | 102.42681          |                   |            | 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 06/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02690          |                   |            | 0.00        | 0                | 100,000,000        |
| <b>Total FRB15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For FRB15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| FRB16 On 08/07/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.18837          |                   |            | 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 08/01/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19070          |                   |            | 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>           |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 10.33000  | 108.23218 | 10.33000           | 108.20240          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRBC2 On 21/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.70633          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 2.20000   | 136.28913 | 2.20000            | 137.14930          |                   |            | 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>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.24000   | 126.10580 | 2.24000            | 283.52988          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.40500   | 108.92997 | 2.40500            | 115.74541          |                   |            | 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 |        |            | 3.08000   | 95.17826  | 3.08000            | 155.92361          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 3.21500   | 104.44334 | 3.21500            | 198.83564          |                   |            | 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>      |
| FRBZ01 On 30/11/2020 Spot Bond |        |            | 7.52000   | 68.97179  | 7.52000            | 68.42653           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ02 On 28/10/2024 Spot Bond |        |            | 9.37600   | 44.50636  | 9.37600            | 43.62919           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 9.62000   | 43.15002  | 9.62000            | 42.25458           |                   |            | 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>      |
| FRC04U On 15/03/2017 Spot Bond |        |            | 100.00000 | 34.01836  | 100.00000          | 33.86712           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC107 On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19478          |                   |            | 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>      |
| FRC109 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65078          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC112 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56669          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC113 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61975          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC113 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC113</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC115 On 20/06/2017 Spot Bond |        |            | 7.47000   | 99.91729  | 7.47000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC116 On 20/06/2017 Spot Bond |        |            | 7.47000   | 99.91729  | 7.47000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.60177         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC119 On 20/06/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.00000         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC120 On 20/06/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.00000         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC121 On 20/06/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.57442         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC122 On 20/06/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.66693         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC123 On 20/06/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.00000         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC124 On 20/06/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.59223         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC125 On 20/09/2017 Spot Bond |        |            | 6.00000   | 99.93352  | 6.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC126 On 20/09/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.00000         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC127 On 20/09/2017 Spot Bond |        |            |           |           | 100.00000          | 0.00000            | 100.00000         |            |  | 0.00        | 0                | 0             |
| <b>Total FRC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC128 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62845          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC128</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC129 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC129</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC130 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC130 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC130</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC131 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC131 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC131</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC132 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC132 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC132</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC133 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC133</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC134 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76941          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC134</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC135 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74736          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC135</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC136 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC136</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC137 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC138 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC138 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC138</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC139 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC139 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC139</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC140 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC140</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC141 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC141</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC142 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC142</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            | 100.09221 | 29.55187  | 100.09221          | 29.47944           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC143 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC143</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC144</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC145 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC145</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC150 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC150</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/09/2017 Spot Bond |        |            | 5.76400   | 91.67762  | 5.76400            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC151 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61321          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC152 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC152</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC153 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC153</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56359          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC154</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73160          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC155 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC155</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC16: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 14/12/2018 Spot Bond |        |            | 13.22500  | 66.27074  | 13.22500           | 66.24706           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52406          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54703          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 31/01/2025 Spot Bond |        |            | 3.63500   | 101.03543 | 3.63500            | 104.48436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56996          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56996          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31278          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35547          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.54928           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC17(On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC176 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC176</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17(On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52597          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17(On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86791          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC178 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC178</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17(On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC179</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC180 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC180</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04548          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC182 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC182</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70002          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC183 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC183</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC184 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC184</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71780          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC185 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC185</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52022          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC186 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC186</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18(On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56359          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC188 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC188</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC189 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56359          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC190 On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC191 On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28040          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC192 On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29516          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC193 On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27165          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC193 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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>      |
| FRC194 On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14478          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC195 On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59414          |                   |            |  | 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>      |
| FRC196 On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12261          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC197 On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25112          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC198 On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00971          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC199 On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC20(On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91456           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC200 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC200</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92260           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91456           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92292           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 06/05/2017 Spot Bond |        |            | 8.75000   | 101.68400 | 8.75000            | 101.66009          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC205</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20(On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.46996          |                   |            |  | 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 | 10.27945  | 100.00000          | 10.25427           |                   |            |  | 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 | 9.44241   | 100.00000          | 9.41929            |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 95.55951           |                   |            |  | 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 | 11.57649  | 100.00000          | 11.54814           |                   |            |  | 0.00        | 0                | 0             |
| FRC21(On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58269          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC210 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC210</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21(On 29/10/2017 Spot Bond |        |            | 100.00000 | 33.22646  | 100.00000          | 33.14596           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC211 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56874          |                   |            |  | 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 | 9.96569   | 100.00000          | 9.94129            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/11/2017 Spot Bond |        |            | 100.00000 | 23.93897  | 100.00000          | 23.88098           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/11/2017 Spot Bond |        |            | 100.00000 | 23.90819  | 100.00000          | 23.85027           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48785          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 04/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64709          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54881          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 31/01/2022 Spot Bond |        |            | 3.01000   | 130.99639 | 3.01000            | 130.94184          |                   |            |  | 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 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37371          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35601          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35601          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 20/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28225          |                   |            |  | 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>      |
| FRC22: On 10/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72908          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 16/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60615          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 30/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39674          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 25/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42649          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 15/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.99196          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 31/01/2022 Spot Bond |        |            | 3.87000   | 125.03032 | 3.87000            | 124.55729          |                   |            |  | 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>      |
| FRC40 On 20/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC40</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83694          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC61 On 28/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84842          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For FRC61</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond |        |            | 3.54000   | 114.28838 | 3.54000            | 127.05398          |                   |            | 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>      |
| FRC67 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61576          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC67 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC67</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC68 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC68 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC68</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond |        |            | 3.59000   | 106.02037 | 3.59000            | 126.69407          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 3.57000   | 103.93216 | 3.57000            | 126.83789          |                   |            | 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>      |
| FRC72 On 31/01/2017 Spot Bond |        |            | 2.96000   | 101.12968 | 2.96000            | 132.35165          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC72 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC72</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC74 On 20/09/2016 Spot Bond |        |            | 3.03000   | 100.49644 | 3.03000            | 143.59800          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC74 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC74</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06845          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC76 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC76</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC83 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54073          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC83 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC83</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC84 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61192          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC84 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC84</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC86 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70748          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC86 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC86</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC87 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68297          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC87 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC94 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57824          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC94A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC94A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC96 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57760          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC96A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC96A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD00 On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD003</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD01 On 31/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08858          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD013 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD013</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD01 On 22/12/2018 Spot Bond |        |            | 100.00000 | 12.87203  | 100.00000          | 12.84050           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD02 On 01/06/2016 Spot Bond |        |            | 100.00000 | 57.17320  | 100.00000          | 57.03318           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD09 On 26/06/2017 Spot Bond |        |            | 100.00000 | 27.97930  | 100.00000          | 27.91078           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD11 On 08/11/2016 Spot Bond |        |            | 100.00000 | 39.25989  | 100.00000          | 39.13732           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD13 On 31/12/2019 Spot Bond |        |            | 100.00000 | 11.54631  | 100.00000          | 11.51834           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD13U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD13U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ16 On 21/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29430          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ17 On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96724          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ18 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.14328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99826           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.81489           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.75837           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.93585          |                   |            |  | 0.00        | 0                | 6,500,000,000        |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000,000</b> |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000,000</b> |
| FRS100 On 15/01/2024 Spot Bond |        |            | 2.26800   | 83.25764  | 2.26800            | 103.62787          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS101 On 31/01/2038 Spot Bond |        |            | 2.57000   | 104.46260 | 2.57000            | 113.36201          |                   |            |  | 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>             |
| FRS102 On 21/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73190          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS103 On 23/01/2024 Spot Bond |        |            | 10.38000  | 102.39521 | 10.38000           | 102.36670          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS104 On 23/01/2024 Spot Bond |        |            | 10.38000  | 102.39521 | 10.38000           | 102.36670          |                   |            |  | 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>             |
| FRS105 On 10/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 60.32200           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS107 On 30/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98106          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS108 On 31/01/2038 Spot Bond |        |            | 2.71000   | 101.98043 | 2.71000            | 110.67314          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS108 On 07/12/2033 Spot Bond |        |            | 2.65500   | 213.70354 | 2.65500            | 214.40479          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS109</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS110 On 31/01/2038 Spot Bond |        |            | 2.68000   | 111.28818 | 2.68000            | 111.24281          |                   |            | 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>      |
| FRS111 On 07/12/2033 Spot Bond |        |            | 2.68500   | 212.83277 | 2.68500            | 213.53348          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.10729          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 31/01/2025 Spot Bond |        |            | 2.49000   | 114.97107 | 2.49000            | 114.92480          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/03/2038 Spot Bond |        |            | 2.77000   | 109.58921 | 2.77000            | 109.54427          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 05/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 47.92200           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS117</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS117 On 31/01/2038 Spot Bond |        |            | 2.87500   | 107.64642 | 2.87500            | 107.60197          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 07/12/2033 Spot Bond |        |            | 2.80500   | 116.44561 | 2.80500            | 210.09142          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 2.85500   | 114.78037 | 2.85500            | 208.67739          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 31/01/2025 Spot Bond |        |            | 2.42000   | 101.24565 | 2.42000            | 101.20510          |                   |            | 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>      |
| FRS122 On 07/12/2033 Spot Bond |        |            | 2.88500   | 164.10462 | 2.88500            | 207.83459          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS123 On 31/01/2038 Spot Bond |        |            | 3.15000   | 89.39789  | 3.15000            | 102.70896          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/03/2028 Spot Bond |        |            | 3.12000   | 98.67685  | 3.12000            | 155.27071          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS126 On 31/01/2038 Spot Bond |        |            | 3.60000   | 83.20214  | 3.60000            | 95.27237           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS127 On 31/03/2028 Spot Bond |        |            | 3.11000   | 98.80679  | 3.11000            | 155.43364          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS129 On 11/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.92493          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS130 On 31/03/2028 Spot Bond |        |            | 3.17000   | 154.52408 | 3.17000            | 154.45901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS131 On 07/12/2033 Spot Bond |        |            | 3.39500   | 193.43282 | 3.39500            | 194.24823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS132 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 87.29149           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS133 On 31/01/2038 Spot Bond |        |            | 3.53000   | 83.88543  | 3.53000            | 96.38486           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS134 On 31/01/2038 Spot Bond |        |            | 3.50000   | 84.25326  | 3.50000            | 96.86652           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS135 On 31/01/2038 Spot Bond |        |            | 3.31000   | 86.84308  | 3.31000            | 99.98631           |                   |            |  | 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>      |
| FRS136 On 31/03/2028 Spot Bond |        |            | 2.98000   | 157.63530 | 2.98000            | 157.56972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS137 On 07/12/2033 Spot Bond |        |            | 3.16500   | 200.12361 | 3.16500            | 200.16769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS138 On 08/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22682          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS139 On 19/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.81422           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS140 On 03/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.89813          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS141 On 07/12/2023 Spot Bond |        |            | 2.36000   | 125.10159 | 2.36000            | 281.27116          |                   |            |  | 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>      |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 2.25000   | 126.02174 | 2.25000            | 283.34083          |                   |            |  | 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>      |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 2.97000   | 120.14339 | 2.97000            | 270.11899          |                   |            |  | 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>      |
| FRS43 On 31/01/2022 Spot Bond  |        |            | 2.67000   | 101.03364 | 2.67000            | 133.50753          |                   |            |  | 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>      |
| FRS46 On 27/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76193          |                   |            |  | 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>      |
| FRS49 On 31/01/2022 Spot Bond  |        |            | 2.20000   | 137.20347 | 2.20000            | 132.95573          |                   |            |  | 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>      |
| FRS51 On 19/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91362           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS56 On 07/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17923          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS59 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60769          |                   |            |  | 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 |        |            | 2.55000   | 110.34327 | 2.55000            | 110.29870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS69 On 31/05/2017 Spot Bond |        |            | 104.97509 | 30.56897  | 104.97509          | 30.49079           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 34.06432  | 101.07593          | 33.98009           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS74 On 14/06/2017 Spot Bond |        |            | 100.44759 | 27.62647  | 100.44759          | 27.55855           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 32.53569  | 100.76967          | 32.45547           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS79 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 2.17500   | 121.14528 | 2.17500            | 121.09751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS82 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 2.35000   | 97.51104  | 2.35000            | 116.27988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS86 On 23/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.99124           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 2.38000   | 97.26635  | 2.38000            | 115.98801          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded   | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRS88 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17818          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total FRS88 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For FRS88</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.45000   | 124.35475 | 2.45000            | 354.24223          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRS94 On 08/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41674          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total FRS94 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For FRS94</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRS96 On 24/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09665          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total FRS96 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For FRS96</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRS97 On 29/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total FRS97 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For FRS97</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRX16 On 15/09/2016 Spot Bond |        |            | 7.33000   | 101.25376 | 7.33000            | 101.23374          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total FRX16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For FRX16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRX17 On 15/09/2017 Spot Bond |        |            | 7.84500   | 101.85630 | 7.84500            | 101.83476          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total FRX17 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For FRX17</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| FRX18 On 14/04/2018 Spot Bond |        |            | 8.15000   | 105.26582 | 8.15000            | 105.24286          |                   | 23,146,000,000,000.00        | 2,840,000,000        | 710,000,000        |               |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>23,146,000,000,000.00</b> | <b>2,840,000,000</b> | <b>710,000,000</b> |               |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   | <b>23,146,000,000,000.00</b> | <b>2,840,000,000</b> | <b>710,000,000</b> |               |
| FRX19 On 15/11/2019 Spot Bond |        |            | 8.72500   | 104.68072 | 8.72500            | 104.65643          |                   | 0.00                         | 0                    | 770,000,000        |               |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>770,000,000</b> |               |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>770,000,000</b> |               |
| FRX20 On 01/10/2020 Spot Bond |        |            | 9.03500   | 99.23214  | 9.03500            | 99.20819           |                   | 0.00                         | 0                    | 0                  |               |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| FRX23 On 28/02/2023 Spot Bond |        |            | 9.84500   | 90.16452  | 9.84500            | 90.14059           |                   | 0.00                         | 0                    | 0                  |               |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| FRX24 On 10/12/2024 Spot Bond |        |            | 9.99000   | 108.22172 | 9.99000            | 108.19290          |                   | 0.00                         | 0                    | 0                  |               |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX26 On 01/10/2026 Spot Bond |        |            | 10.40000  | 96.04278  | 10.40000           | 94.54914           |                   |                              | 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> |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.69500  | 95.16682  | 10.69500           | 95.13988           |                   | 66,095,100,000,000.00        | 6,180,000,000        | 3,000,000,000        |                    |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>66,095,100,000,000.00</b> | <b>6,180,000,000</b> | <b>3,000,000,000</b> |                    |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   | <b>66,095,100,000,000.00</b> | <b>6,180,000,000</b> | <b>3,000,000,000</b> |                    |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.81500  | 91.67481  | 10.81500           | 91.64858           |                   | 3,677,100,000,000.00         | 340,000,000          | 170,000,000          |                    |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>3,677,100,000,000.00</b>  | <b>340,000,000</b>   | <b>170,000,000</b>   |                    |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   | <b>3,677,100,000,000.00</b>  | <b>340,000,000</b>   | <b>170,000,000</b>   |                    |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.26500  | 79.12941  | 10.26500           | 79.10777           |                   | 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>             |                    |
| FS1A3 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48565          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS1A3 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For FS1A3</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| FS1A4 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49214          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS1A4 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For FS1A4</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| FS1A5 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50832          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS1A5 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For FS1A5</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| FS1B1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53424          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| FS1C1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55366          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS1C1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For FS1C1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| FS1D1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63774          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS1D1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For FS1D1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| FS2A3 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12696          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS2A3 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For FS2A3</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| FS2A4 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00157          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total FS2A4 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS2A4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A5 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.16806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2B1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.21370          |                   |            |  | 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 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2C1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2D1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41892          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A3L On 20/02/2020 Spot Bond |        |            | 100.00000 | 2.58566   | 100.00000          | 2.57940            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A4L On 20/02/2022 Spot Bond |        |            | 100.00000 | 0.43380   | 100.00000          | 0.43275            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A5L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3B1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3C1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3D1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A1L On 20/03/2018 Spot Bond |        |            | 100.00000 | 14.30535  | 100.00000          | 14.27031           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A2L On 20/03/2020 Spot Bond |        |            | 100.00000 | 2.40004   | 100.00000          | 2.39416            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For FS4A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FS4A3L On 20/03/2022 Spot Bond |        |            | 100.00000 | 0.40266   | 100.00000          | 0.40167            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FS4A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FS4A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FS4A4L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FS4A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FS4A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FS4A5L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FS4A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FS4A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FS4B1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FS4B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FS4B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FS4C1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FS4C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FS4C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FS4D1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FS4D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FS4D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GBL01 On 15/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GBL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GBL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GFC04 On 11/04/2017 Spot Bond  |        |            | 9.25500   | 100.43943 | 9.25500            | 100.41462          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GFC04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GFC04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.03826          |                   |            |  | 0.00        | 406,972,800        | 203,486,400        |
| <b>Total GH31A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>406,972,800</b> | <b>203,486,400</b> |
| <b>Total For GH31A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>406,972,800</b> | <b>203,486,400</b> |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07260          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GH31A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GH31A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08633          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GH31A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GH31A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GH31B On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17550          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GH31B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For GH31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2042 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28508          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31D On 25/02/2042 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35347          |                   |            |  | 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>      |
| GOVEX On 09/05/2047 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVEX1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVEX1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT34 On 11/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 10.55419  | 100.00000          | 10.52834           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB02 On 08/12/2017 Spot Bond |        |            | 100.00000 | 21.79639  | 100.00000          | 21.74300           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB03 On 03/03/2019 Spot Bond |        |            | 100.00000 | 14.01939  | 100.00000          | 13.98505           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB04 On 15/05/2020 Spot Bond |        |            | 100.00000 | 9.74658   | 100.00000          | 9.71615            |                   |            |  | 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>      |
| GRDB1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRDC1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRDC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRDC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65078          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRH1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For GRH1A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRH1B On 25/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79257          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRH1B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRH1B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRH1C On 25/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.90161          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRH1C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRH1C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRH1Y On 25/10/2039 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRH1YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRH1YU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT02 On 13/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57483          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT03 On 15/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT04 On 15/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18066          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT06 On 11/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73515          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRT06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT07 On 21/02/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24435          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRT07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRT08 On 24/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43247          |                   |            |  | 0.00        | 49,000,000           | 49,000,000           |
| <b>Total GRT08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>49,000,000</b>    | <b>49,000,000</b>    |
| <b>Total For GRT08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>49,000,000</b>    | <b>49,000,000</b>    |
| GRT09 On 15/10/2018 Spot Bond  |        |            | 100.00000 | 8.90568   | 100.00000          | 8.83883            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total GRT09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For GRT09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| GRX01 On 30/06/2032 Spot Bond  |        |            | 100.00000 | 0.00001   | 100.00000          | 0.00001            |                   |            |  | 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>             |
| GSIZ16 On 23/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73223          |                   |            |  | 0.00        | 1,840,000,000        | 1,840,000,000        |
| <b>Total GSIZ16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,840,000,000</b> | <b>1,840,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|----------------------|
| <b>Total For GSIZ16</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>1,840,000,000</b>  | <b>1,840,000,000</b> |
| HCH01 On 25/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.58379           |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HCH01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HCH01</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 11.07000  | 100.00000          | 11.04318           |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HILB02 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67252          |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HILB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HILB02</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HILB03 On 02/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56048          |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HILB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HILB03</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HILB04 On 01/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37542          |                   |            |                              | 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>             |
| HILC22 On 13/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HILC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HILC22</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HILC23 On 06/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26658          |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HILC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HILC23</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HILC24 On 14/01/2016 Spot Bond |        |            | 100.00000 | 85.60092  | 100.00000          | 85.41321           |                   |            | 610,000,000,000,000.00       | 26,100,000,000        | 19,000,000,000        |                      |
| <b>Total HILC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>26,100,000,000</b> | <b>19,000,000,000</b> |                      |
| <b>Total For HILC24</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>26,100,000,000</b> | <b>19,000,000,000</b> |                      |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HM1B6U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HM1B8 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 8.51837   | 100.00000          | 8.48050            |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HM1B8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HM1B8U</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HM1B9 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 8.51837   | 100.00000          | 8.48050            |                   |            |                              | 0.00                  | 0                     | 0                    |
| <b>Total HM1B9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For HM1B9U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 9.03640   | 100.00000          | 8.99623            |                   |            |  | 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 | 9.03640   | 100.00000          | 8.99623            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1C5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1C5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1D4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 9.70385   | 100.00000          | 9.66117            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1D4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1D4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1D5 On 19/07/2048 Spot Bond |        |            | 100.00000 | 9.70244   | 100.00000          | 9.65930            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1D5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1D5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1E4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 10.51648  | 100.00000          | 10.46973           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1E4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1E4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1E2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1F On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1F2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For HMS1F2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HMS1G2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HMS1G2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF01 On 17/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91649           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF03 On 15/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99993           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF03 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF03</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF04 On 17/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47614          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |                              | 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>      |
| HPF05 On 17/02/2017 Spot Bond  |        |            | 9.13500   | 102.51866 | 9.13500            | 102.49379          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF05 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF05</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40374          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF06</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF07 On 20/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.32020          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF07 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF07</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 8.39500   | 107.27153 | 8.39500            | 107.24756          |                   | 27,738,779,987,500.00        | 3,304,202,500        | 2,158,803,200        |               |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>27,738,779,987,500.00</b> | <b>3,304,202,500</b> | <b>2,158,803,200</b> |               |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   | <b>27,738,779,987,500.00</b> | <b>3,304,202,500</b> | <b>2,158,803,200</b> |               |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 2.13000   | 127.03485 | 2.13000            | 285.61955          |                   | 0.00                         | 0                    | 2,400,000,000        |               |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>2,400,000,000</b> |               |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>2,400,000,000</b> |               |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.11000   | 130.01752 | 2.11000            | 292.32582          |                   | 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  |        |            | 2.36000   | 100.20150 | 2.36000            | 100.36134          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total HWAY33 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                         | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 9.75500   | 97.59642  | 9.75500            | 97.57116           |                   |            | 16,973,700,000,000.00         | 1,740,000,000          | 1,570,000,000          |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>16,973,700,000,000.00</b>  | <b>1,740,000,000</b>   | <b>1,570,000,000</b>   |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            | <b>16,973,700,000,000.00</b>  | <b>1,740,000,000</b>   | <b>1,570,000,000</b>   |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 9.76500   | 97.43397  | 9.76500            | 97.40874           |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| HWF02 On 30/09/2016 Spot Bond |        |            | 100.00000 | 53.24871  | 100.00000          | 53.11830           |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total HWF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For HWF02U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| HWF05 On 09/10/2016 Spot Bond |        |            | 100.00000 | 55.15015  | 100.00000          | 55.01655           |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total HWF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For HWF05U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| HWF06 On 20/11/2016 Spot Bond |        |            | 100.00000 | 37.62634  | 100.00000          | 37.53519           |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total HWF06U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| <b>Total For HWF06U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            | 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 |        |            | 1.71000   | 122.75369 | 1.74000            | 122.39687          |                   |            | 112,670,361,000,000.00        | 65,889,100,000         | 92,206,900,000         |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,670,361,000,000.00</b>  | <b>65,889,100,000</b>  | <b>92,206,900,000</b>  |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            | <b>12,670,361,000,000.00</b>  | <b>65,889,100,000</b>  | <b>92,206,900,000</b>  |
| I2033 On 28/02/2033 Spot Bond |        |            | 1.88000   | 101.86521 | 1.88000            | 101.82579          |                   |            | 401,944,000,000.00            | 213,800,000            | 27,237,000,000         |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>401,944,000,000.00</b>     | <b>213,800,000</b>     | <b>27,237,000,000</b>  |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   |            | <b>401,944,000,000.00</b>     | <b>213,800,000</b>     | <b>27,237,000,000</b>  |
| I2038 On 31/01/2038 Spot Bond |        |            | 1.95000   | 126.30036 | 1.95000            | 126.25136          |                   |            | 60,116,550,000,000.00         | 30,829,000,000         | 157,171,325,000        |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>60,116,550,000,000.00</b>  | <b>30,829,000,000</b>  | <b>157,171,325,000</b> |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   |            | <b>60,116,550,000,000.00</b>  | <b>30,829,000,000</b>  | <b>157,171,325,000</b> |
| I2046 On 31/03/2046 Spot Bond |        |            | 2.00000   | 125.33636 | 2.00000            | 125.28752          |                   |            | 220,560,200,000,000.00        | 110,280,100,000        | 122,961,000,000        |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>220,560,200,000,000.00</b> | <b>110,280,100,000</b> | <b>122,961,000,000</b> |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   |            | <b>220,560,200,000,000.00</b> | <b>110,280,100,000</b> | <b>122,961,000,000</b> |
| I2050 On 31/12/2050 Spot Bond |        |            | 2.04000   | 133.78088 | 2.08000            | 132.45780          |                   |            | 36,112,284,000,000.00         | 17,702,100,000         | 53,225,512,200         |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>36,112,284,000,000.00</b>  | <b>17,702,100,000</b>  | <b>53,225,512,200</b>  |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   |            | <b>36,112,284,000,000.00</b>  | <b>17,702,100,000</b>  | <b>53,225,512,200</b>  |
| IBL21 On 15/03/2016 Spot Bond |        |            | 8.15000   | 101.33824 | 8.15000            | 101.31635          |                   |            | 0.00                          | 0                      | 0                      |
| <b>Total IBL21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>               | <b>0</b>               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For IBL21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL22 On 15/03/2018 Spot Bond   |        |            | 8.00500   | 105.11845 | 8.00500            | 105.09579          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL28 On 18/08/2016 Spot Bond   |        |            | 7.97000   | 101.54742 | 7.97000            | 101.52586          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL33 On 03/11/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.55042          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL33</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL34 On 31/01/2017 Spot Bond   |        |            | 1.80000   | 100.16740 | 1.80000            | 134.30041          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL34 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL34</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 2.27000   | 103.37265 | 2.27000            | 136.59979          |                   |            |  | 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>             |
| IBL38 On 02/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.76051          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL38 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL38</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL39 On 02/04/2018 Spot Bond   |        |            | 8.12500   | 101.73153 | 8.12500            | 101.70940          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL39 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL39</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL42 On 15/06/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.99182          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL42 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL42</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL43 On 15/11/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.25389          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL43 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL43</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL45 On 21/12/2018 Spot Bond   |        |            | 8.81000   | 100.33259 | 8.81000            | 100.30896          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL45 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL45</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL46 On 15/01/2020 Spot Bond   |        |            | 9.32500   | 94.66912  | 9.32500            | 94.64568           |                   |            |  | 0.00        | 0                | 2,350,000,000        |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,350,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For IBL46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>2,350,000,000</b> |
| IBL48 On 19/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51011          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL48 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL48</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL49 On 02/04/2018 Spot Bond |        |            | 8.65500   | 97.40381  | 8.65500            | 97.38127           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL49 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL49</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL50 On 02/08/2020 Spot Bond |        |            | 9.26500   | 101.20230 | 9.26500            | 101.17740          |                   |            | 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>             |
| IBL52 On 31/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46267          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL53 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69758          |                   |            | 0.00        | 220,000,000        | 110,000,000          |
| <b>Total IBL53 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>220,000,000</b> | <b>110,000,000</b>   |
| <b>Total For IBL53</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>220,000,000</b> | <b>110,000,000</b>   |
| IBL54 On 31/07/2016 Spot Bond |        |            | 7.59500   | 101.24054 | 7.59500            | 101.22004          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL54 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL54</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL55 On 31/07/2018 Spot Bond |        |            | 8.59000   | 100.50717 | 8.59000            | 100.48420          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL55 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL56 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71726          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL56 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL56</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL57 On 13/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25209          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL57 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL57</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL58 On 13/02/2017 Spot Bond |        |            | 7.77500   | 102.38516 | 7.77500            | 102.36394          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL58 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL58</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL59 On 17/02/2019 Spot Bond |        |            | 8.55000   | 103.36206 | 8.55000            | 103.33855          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL59 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IBL59</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IBL60 On 17/02/2024 Spot Bond |        |            | 9.72500   | 104.62594 | 9.72500            | 104.59896          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IBL60 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL61 On 31/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30914          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL62 On 24/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.79398           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL63 On 29/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49734          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL64 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.61243          |                   |            |  | 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  |        |            |           | 100.00000 | 0.00000            | 101.64434          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL66 On 12/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66010          |                   |            |  | 0.00        | 140,000,000        | 70,000,000        |
| <b>Total IBL66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| <b>Total For IBL66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| IBL67 On 31/01/2022 Spot Bond  |        |            | 3.00000   | 131.07106 | 3.00000            | 131.01650          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL68 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34130          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL69U On 22/07/2018 Spot Bond |        |            | 100.00000 | 18.56113  | 100.00000          | 18.47951           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL69U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL69U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL73 On 19/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.21193          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IBL73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IBL73</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25066          |                   |            |  | 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>          |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.01271   | 100.00000          | 0.01268            |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG01 On 22/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91946           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.53349           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 9.34500   | 95.91365  | 9.34500            | 95.88972           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG04 On 24/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23019          |                   |            |  | 0.00        | 0                | 2,000,000,000        |
| <b>Total IDCG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For IDCG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77794          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 10.05000  | 100.80529 | 10.05000           | 100.77843          |                   |            |  | 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>             |
| IDCP03 On 31/01/2017 Spot Bond |        |            | 5.00000   | 101.03868 | 5.00000            | 101.02514          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCP04 On 19/10/2017 Spot Bond |        |            | 5.00000   | 99.95952  | 5.00000            | 99.94605           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCP05 On 14/03/2018 Spot Bond |        |            | 4.00000   | 100.34878 | 4.00000            | 100.33787          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCP05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDCP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 99.98918  | 4.00000            | 99.97836           |                   |            |  | 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>             |
| IDW01U On 30/06/2016 Spot Bond |        |            | 100.00000 | 58.12408  | 100.00000          | 57.98328           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDW01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IDW01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IDW02U On 30/06/2016 Spot Bond |        |            | 100.00000 | 58.00741  | 100.00000          | 57.86688           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDW02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IDW02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW03L On 30/06/2016 Spot Bond |        |            | 100.00000 | 58.00741  | 100.00000          | 57.86688           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFM01 On 31/03/2016 Spot Bond  |        |            | 9.20000   | 101.95826 | 9.20000            | 101.93360          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IKH1D On 09/12/2028 Spot Bond  |        |            | 100.00000 | 7.89002   | 100.00000          | 7.87069            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IKH1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IKH1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN09 On 01/02/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.82328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN269U On 25/07/2017 Spot Bond |        |            | 100.00000 | 25.64836  | 100.00000          | 25.58623           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN269U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN269U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN272U On 10/11/2017 Spot Bond |        |            | 100.00000 | 22.99742  | 100.00000          | 22.94171           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN272U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN272U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 2.00797   | 100.00000          | 2.00412            |                   |            |  | 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 | 8.86356   | 100.00000          | 8.84209            |                   |            |  | 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 | 10.67447  | 100.00000          | 10.64862           |                   |            |  | 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 | 10.70813  | 100.00000          | 10.68219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN286U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN286U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN289U On 30/06/2025 Spot Bond |        |            | 100.00000 | 10.46716  | 100.00000          | 10.44399           |                   |            |  | 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>      |
| IN290U On 31/12/2016 Spot Bond |        |            | 100.00000 | 39.28351  | 100.00000          | 39.18834           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN290U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For IN290U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 11.41506  | 100.00000          | 11.37902           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IN306U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN306U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN313U On 11/12/2018 Spot Bond |        |            | 100.00000 | 15.28618  | 100.00000          | 15.23794           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IN313U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN313U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN316U On 07/04/2016 Spot Bond |        |            | 100.00000 | 70.77935  | 100.00000          | 70.51125           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IN316U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN316U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN534U On 20/10/2015 Spot Bond |        |            | 100.00000 | 98.91599  | 100.00000          | 98.64864           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IN534U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN534U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN542U On 13/10/2015 Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000          | 99.45504           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IN542U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN542U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IN546U On 10/11/2015 Spot Bond |        |            | 100.00000 | 95.70332  | 100.00000          | 95.45855           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IN546U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IN546U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA543 On 13/10/2015 Spot Bond |        |            | 6.65000   | 99.94537  | 6.65000            | 99.96357           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total INA543 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA543</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA544 On 20/10/2015 Spot Bond |        |            | 6.65000   | 99.92718  | 6.65000            | 99.85446           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total INA544 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA544</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA545 On 27/10/2015 Spot Bond |        |            | 6.65000   | 99.79999  | 6.65000            | 99.72746           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total INA545 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA545</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA547 On 10/11/2015 Spot Bond |        |            | 6.70000   | 99.54319  | 6.70000            | 99.47049           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total INA547 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA547</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA548 On 17/11/2015 Spot Bond |        |            | 100.00000 | 91.93955  | 100.00000          | 100.00000          |                   | 700,000,000,000,000.00       | 17,000,000,000        | 17,000,000,000        |               |
| <b>Total INA548 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>17,000,000,000</b> | <b>17,000,000,000</b> |               |
| <b>Total For INA548</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>17,000,000,000</b> | <b>17,000,000,000</b> |               |
| INA549 On 24/11/2015 Spot Bond |        |            | 6.70000   | 99.28920  | 6.70000            | 99.21687           |                   | 0.00                         | 0                     | 0                     |               |
| <b>Total INA549 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For INA549</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA550 On 01/12/2015 Spot Bond |        |            | 6.70000   | 99.16269  | 6.70000            | 99.09054           |                   |                               | 0.00                  | 0                     | 0             |
| <b>Total INA550 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For INA550</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| INA601 On 05/01/2016 Spot Bond |        |            | 100.00000 | 81.83857  | 100.00000          | 81.65548           |                   | 320,000,000,000,000.00        | 23,200,000,000        | 11,600,000,000        |               |
| <b>Total INA601 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>320,000,000,000,000.00</b> | <b>23,200,000,000</b> | <b>11,600,000,000</b> |               |
| <b>Total For INA601</b>        |        |            |           |           |                    |                    |                   | <b>320,000,000,000,000.00</b> | <b>23,200,000,000</b> | <b>11,600,000,000</b> |               |
| INA602 On 12/01/2016 Spot Bond |        |            | 100.00000 | 80.57395  | 100.00000          | 100.00000          |                   | 850,000,000,000,000.00        | 28,500,000,000        | 28,500,000,000        |               |
| <b>Total INA602 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>850,000,000,000,000.00</b> | <b>28,500,000,000</b> | <b>28,500,000,000</b> |               |
| <b>Total For INA602</b>        |        |            |           |           |                    |                    |                   | <b>850,000,000,000,000.00</b> | <b>28,500,000,000</b> | <b>28,500,000,000</b> |               |
| ING115 On 31/03/2016 Spot Bond |        |            | 10.85544  | 100.75861 | 10.85544           | 100.88650          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING115 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ING115</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ING116 On 31/03/2016 Spot Bond |        |            | 10.85544  | 100.49820 | 10.85544           | 100.49567          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING116 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ING116</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56749          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING132 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ING132</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ING138 On 22/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55738          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING138 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ING138</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ING153 On 03/04/2017 Spot Bond |        |            | 6.50000   | 100.22746 | 6.50000            | 100.20995          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING153 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ING153</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ING161 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58588          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING161 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ING161</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ING196 On 30/06/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.40146           |                   | 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>              |               |
| ING204 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64234          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING204 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ING204</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ING211 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05882          |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total ING211 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ING211</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING211 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING211/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING211/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING228 On 22/09/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53998          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING228 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING228</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING232 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING232 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING232</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING305 On 08/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.11204          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING305 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING305</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING310 On 15/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING310 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING310</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INGR06 On 10/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.11267          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INGR06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INGR06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.85454          |                   |            |  | 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>      |
| IP275U On 14/10/2015 Spot Bond  |        |            | 100.00000 | 99.45504  | 100.00000          | 99.72678           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IP275U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IP275U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IP276U On 19/01/2016 Spot Bond  |        |            | 100.00000 | 79.34783  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IP276U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IP276U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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>      |
| IPF02 On 13/04/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.03998          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF03 On 13/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.04051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF03 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For IPF03</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPF06 On 13/04/2017 Spot Bond  |        |            | 8.15000   | 100.96671 | 8.15000            | 100.94468          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IPF06</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPF07 On 01/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29767          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IPF07 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IPF07</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPF08 On 01/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30451          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IPF08</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPF09 On 01/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30911          |                   |                              | 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>      |
| IPF10 On 15/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99980           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IPF10 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IPF10</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPF11 On 15/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99991           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IPF11</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPF12 On 15/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.99989           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IPF12</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPFC07 On 29/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43071          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total IPFC07 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For IPFC07</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| IPL10 On 20/05/2021 Spot Bond  |        |            | 9.69500   | 102.39814 | 9.69500            | 102.37181          |                   | 35,871,500,000,000.00        | 3,700,000,000        | 1,850,000,000        |               |
| <b>Total IPL10 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>35,871,500,000,000.00</b> | <b>3,700,000,000</b> | <b>1,850,000,000</b> |               |
| <b>Total For IPL10</b>         |        |            |           |           |                    |                    |                   | <b>35,871,500,000,000.00</b> | <b>3,700,000,000</b> | <b>1,850,000,000</b> |               |
| IPL6 On 28/09/2017 Spot Bond   |        |            | 8.69500   | 102.38321 | 8.69500            | 102.35928          |                   | 0.00                         | 0                    | 1,360,000,000        |               |
| <b>Total IPL6 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,360,000,000</b> |               |
| <b>Total For IPL6</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,360,000,000</b> |               |
| IPL7 On 05/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.21647          |                   | 0.00                         | 160,000,000          | 40,000,000           |               |
| <b>Total IPL7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>160,000,000</b>   | <b>40,000,000</b>    |               |
| <b>Total For IPL7</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>160,000,000</b>   | <b>40,000,000</b>    |               |
| IPL8 On 10/10/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.01422          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total IPL8 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For IPL8</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPL9 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.92080          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL9 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL9</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV015 On 20/09/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74203          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV015 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV015</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV016 On 06/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94970          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV016 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV016</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV017 On 31/01/2022 Spot Bond  |        |            | 2.95000   | 99.43229  | 2.95000            | 132.56547          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV017 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV017</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV019 On 31/03/2028 Spot Bond  |        |            | 3.67000   | 146.66951 | 3.67000            | 152.66078          |                   |            | 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>      |
| IV022 On 02/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.31530          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV022 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV022</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV023 On 11/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02057          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV023 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV023</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV024 On 27/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.14337          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV024 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV024</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV025 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75642          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV025 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV025</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV026 On 27/09/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.44615           |                   |            | 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  |        |            | 3.74000   | 102.72976 | 3.74000            | 111.58486          |                   |            | 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 |        |            | 3.74000   | 102.64412 | 3.74000            | 111.58486          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV030A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For IV030A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IV031 On 11/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86838          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IV031 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IV031</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IV032 On 14/08/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.21216          |                   |            | 0.00        | 660,000,000        | 330,000,000        |
| <b>Total IV032 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>660,000,000</b> | <b>330,000,000</b> |
| <b>Total For IV032</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>660,000,000</b> | <b>330,000,000</b> |
| IV057U On 14/07/2018 Spot Bond |        |            | 100.00000 | 8.85688   | 100.00000          | 8.81793            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IV057U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IV057U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IV08 On 30/04/2018 Spot Bond   |        |            | 10.34000  | 113.71412 | 10.34000           | 113.68298          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IV09 On 30/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 103.77099          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IV09 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IV09</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IV19A On 31/03/2028 Spot Bond  |        |            | 3.77000   | 145.15455 | 3.77000            | 145.09109          |                   |            | 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>           |
| IVA543 On 15/10/2015 Spot Bond |        |            | 6.65000   | 99.98178  | 6.65000            | 99.94537           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IVA543 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVA543</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVA544 On 22/10/2015 Spot Bond |        |            | 6.65000   | 99.89080  | 6.65000            | 99.98178           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IVA544 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVA544</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVA545 On 29/10/2015 Spot Bond |        |            | 6.65000   | 99.76371  | 6.65000            | 99.85446           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IVA545 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVA545</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVA547 On 12/11/2015 Spot Bond |        |            | 6.70000   | 99.50683  | 6.70000            | 99.59779           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IVA547 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVA547</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVA550 On 03/12/2015 Spot Bond |        |            | 6.70000   | 99.12660  | 6.70000            | 99.47049           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IVA550 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVA550</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVA551 On 10/12/2015 Spot Bond |        |            | 6.80000   | 98.98574  | 6.80000            | 99.33378           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total IVA551 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For IVA551</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVA601 On 07/01/2016 Spot Bond |        |            | 6.80000   | 98.47725  | 6.80000            | 99.20527           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVA601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVA601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVA602 On 14/01/2016 Spot Bond |        |            | 100.00000 | 80.21978  | 100.00000          | 80.04386           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVA602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVA602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC002 On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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>           |
| IVC006 On 28/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62182          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total IVC006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For IVC006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| IVC007 On 04/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20781          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC014 On 20/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12250          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC015 On 22/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19174          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC016 On 31/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96530          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01270          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC018 On 12/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01311          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC019 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01392          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC020 On 12/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01024          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC021 On 19/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91879           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC022 On 29/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68701          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC023 On 19/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52783          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC024 On 15/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23803          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC025 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98990          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC026 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98039          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22433          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC029 On 24/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78366           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC032 On 19/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49214          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32998          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC036 On 16/07/2019 Spot Bond |        |            | 9.15000   | 102.73263 | 9.15000            | 102.70766          |                   |            |  | 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 | 15.71270  | 100.00000          | 15.67811           |                   |            |  | 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 | 11.05172  | 100.00000          | 11.83391           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC040 On 24/07/2021 Spot Bond |        |            | 9.36500   | 102.04199 | 9.36500            | 102.01661          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC041 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71879          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC044 On 16/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.03068          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC045 On 24/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79243           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC046 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61625          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC047 On 27/10/2015 Spot Bond |        |            | 7.63000   | 103.50200 | 7.63000            | 103.48042          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC048 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60149          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24449          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC050 On 03/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94679          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC051 On 03/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC052 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36311          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC053 On 11/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48631          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC054 On 03/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88438          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC055 On 26/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39255          |                   |            |  | 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>      |
| IVC056 On 29/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63373          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC058 On 03/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22396          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC059 On 09/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC060 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70702          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC061 On 01/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC062 On 14/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35919          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For IVC062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IVC063 On 07/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64387          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IVC063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IVC063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IVC064 On 15/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68311          |                   |            |  | 0.00        | 140,000,000        | 70,000,000        |
| <b>Total IVC064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| <b>Total For IVC064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| IVC065 On 10/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80396          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IVC065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IVC065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| IVC066 On 18/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57509          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total IVC066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For IVC066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| JAS01 On 31/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.99711          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total JAS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For JAS01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| JDG01 On 30/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.72467          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total JDG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For JDG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| JDG03 On 15/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90269           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total JDG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For JDG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| JDG03U On 21/02/2016 Spot Bond |        |            | 100.00000 | 91.08911  | 100.00000          | 90.86420           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total JDG03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For JDG03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| JDG04 On 15/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73706          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total JDG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For JDG04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| KAP001 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84749          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total KAP001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For KAP001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| KAP002 On 13/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71784          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total KAP002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For KAP002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KAP00: On 06/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85668          |                   |            | 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>           |
| KCF03: On 30/10/2015 Spot Bond |        |            | 100.00000 | 96.30607  | 100.00000          | 96.05263           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KCF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KCF03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KSB00: On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07604          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KSB007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KSB007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KSB00: On 01/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92888          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KSB008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KSB008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KSB00: On 05/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98209          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KSB009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KSB009</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KW01 On 31/10/2027 Spot Bond   |        |            | 8.60000   | 135.76685 | 8.60000            | 135.73578          |                   |            | 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>           |
| LBK03 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40324          |                   |            | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total LBK03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For LBK03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| LBK05 On 28/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69064          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK06 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89516          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK07 On 16/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52451          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK08 On 30/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.07584          |                   |            | 0.00        | 180,000,000        | 90,000,000         |
| <b>Total LBK08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b>  |
| <b>Total For LBK08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b>  |
| LBK11 On 28/11/2019 Spot Bond  |        |            | 10.29500  | 101.44465 | 10.29500           | 101.41698          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| <b>Total For LBK11</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LBK12L On 25/02/2020 Spot Bond |        |            | 9.71000   | 101.34881 | 9.71000            | 101.32270          |                   |                              | 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>             |
| LEW01 On 31/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.65095          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total LEW01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LEW01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LGL02 On 13/08/2017 Spot Bond  |        |            | 8.66500   | 99.66772  | 8.66500            | 99.64475           |                   |                              | 0.00        | 0                    | 3,280,000,000        |
| <b>Total LGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>3,280,000,000</b> |
| <b>Total For LGL02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>3,280,000,000</b> |
| LGL03 On 03/04/2018 Spot Bond  |        |            | 8.85500   | 97.62769  | 8.85500            | 97.60458           |                   | 12,928,300,000,000.00        |             | 1,460,000,000        | 710,000,000          |
| <b>Total LGL03 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>12,928,300,000,000.00</b> |             | <b>1,460,000,000</b> | <b>710,000,000</b>   |
| <b>Total For LGL03</b>         |        |            |           |           |                    |                    |                   | <b>12,928,300,000,000.00</b> |             | <b>1,460,000,000</b> | <b>710,000,000</b>   |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 9.96500   | 98.53554  | 9.96500            | 98.50950           |                   |                              | 0.00        | 0                    | 590,000,000          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>590,000,000</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>590,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75622          |                   |                              | 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>             |
| LHL01 On 13/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96518          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total LHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LHL01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LHL02 On 13/12/2015 Spot Bond  |        |            | 8.15000   | 104.00309 | 8.15000            | 103.98017          |                   |                              | 0.00        | 0                    | 1,040,000,000        |
| <b>Total LHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,040,000,000</b> |
| <b>Total For LHL02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,040,000,000</b> |
| LHL03 On 13/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04849          |                   |                              | 0.00        | 0                    | 20,000,000           |
| <b>Total LHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>20,000,000</b>    |
| <b>Total For LHL03</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>20,000,000</b>    |
| LHL13 On 10/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.80378          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total LHL13 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LHL13</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LOM01 On 25/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54839          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total LOM01 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LOM01</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LRFA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22889          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total LRFA1 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For LRFA1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFB1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25565          |                   |            | 0.00        | 0                | 0             |
| <b>Total LRFB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFB1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34222          |                   |            | 0.00        | 0                | 0             |
| <b>Total LRFC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFC1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ06 On 13/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23501          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ062 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ062</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ06 On 14/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60504          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ065 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ065</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ07 On 13/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.47930           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ074 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ074</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ07 On 10/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.99331           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ075 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ075</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ07 On 18/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.30045           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ076 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ076</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86783          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87367          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46343          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56459          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQNC On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41461          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQN01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For MAQN01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBC02 On 07/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27340          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBC026 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBC026</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 01/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83846          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF030 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF030</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42556          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF033 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF033</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 10/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82615          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF035 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF035</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 11/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15157          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF037 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF037</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF03 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78451           |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF039</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 07/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36935          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF041 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF041</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34916          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF042 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF042</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 08/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73963          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF043 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF043</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 11/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00782          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF044 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF044</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 13/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03889          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF045 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF045</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 17/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24439          |                   |            | 0.00        | 0                | 0             |
| <b>Total MBF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For MBF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF04 On 07/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29126          |                   |            |  | 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>           |
| MBSA On 30/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30919          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBSA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBSA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP24 On 22/03/2016 Spot Bond |        |            | 100.00000 | 84.45476  | 100.00000          | 84.25926           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP24U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP24U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP29 On 23/09/2017 Spot Bond |        |            | 100.00000 | 26.94784  | 100.00000          | 26.88255           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP30 On 24/10/2017 Spot Bond |        |            | 100.00000 | 22.31130  | 100.00000          | 22.25725           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP30U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP30U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP31 On 24/10/2017 Spot Bond |        |            | 100.00000 | 22.38476  | 100.00000          | 22.33053           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP31U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP31U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP32 On 10/11/2017 Spot Bond |        |            | 100.00000 | 23.18993  | 100.00000          | 23.13375           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP32U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP32U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP33 On 17/02/2017 Spot Bond |        |            | 100.00000 | 37.90113  | 100.00000          | 37.80931           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP33U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP33U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP34 On 29/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61237          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBP34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.81000   | 100.66524 | 8.81000            | 100.64153          |                   |            |  | 0.00        | 0                | 620,000,000        |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.83000   | 100.24533 | 8.83000            | 100.22167          |                   |            |  | 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>           |
| MEFSA On 05/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20757          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MEFSA3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For MEFSA3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSA On 05/01/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.10297          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSA On 05/07/2026 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.19641          |                   |            |  | 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 05/10/2016 Spot Bond   |        |            | 7.94000   | 100.84898 | 7.94000            | 100.82752          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSB3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSB On 05/01/2019 Spot Bond   |        |            | 8.80000   | 104.07551 | 8.80000            | 104.05115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSB4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSB On 05/01/2022 Spot Bond   |        |            | 9.62000   | 104.56694 | 9.62000            | 104.54025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MEFSB5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MFS1A On 20/12/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.48888          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MFS1A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MFS1A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MFS1A On 20/12/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.50509          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MFS1A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MFS1A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MFS1B On 20/09/2019 Spot Bond   |        |            | 9.64500   | 102.58092 | 9.64500            | 102.65805          |                   |            |  | 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>      |
| MIIIL02 On 31/05/2017 Spot Bond |        |            | 8.86500   | 103.17614 | 8.86500            | 103.15169          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MIIIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MIIIL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MIP4C On 13/01/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 105.59980          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MIP4C SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MIP4C</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MIP4F On 13/01/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.84317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MIP4F SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MIP4F</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MMIG0 On 17/03/2024 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.60469          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MMIG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| <b>Total For MMIG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| MMIG0 On 17/03/2026 Spot Bond  |        |            | 9.49500   | 104.50614 | 9.49500            | 103.13235          |                   |            | 8,165,700,000,000.00        | 860,000,000        | 430,000,000          |
| <b>Total MMIG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>8,165,700,000,000.00</b> | <b>860,000,000</b> | <b>430,000,000</b>   |
| <b>Total For MMIG02</b>        |        |            |           |           |                    |                    |                   |            | <b>8,165,700,000,000.00</b> | <b>860,000,000</b> | <b>430,000,000</b>   |
| MMIG0 On 01/06/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30560          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total MMIG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For MMIG03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| MMIG0 On 12/08/2030 Spot Bond  |        |            | 11.25000  | 109.92152 | 11.25000           | 102.22307          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total MMIG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For MMIG04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| MMIG0 On 12/08/2017 Spot Bond  |        |            | 10.75500  | 109.38838 | 10.75500           | 102.35526          |                   |            | 0.00                        | 0                  | 1,000,000,000        |
| <b>Total MMIG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For MMIG05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,000</b> |
| MMS01 On 10/12/2016 Spot Bond  |        |            | 100.00000 | 35.79216  | 100.00000          | 35.70451           |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total MMS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For MMS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| MQB02 On 31/05/2017 Spot Bond  |        |            | 8.56500   | 103.06385 | 8.56500            | 103.04023          |                   |            | 0.00                        | 0                  | 140,000,000          |
| <b>Total MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>140,000,000</b>   |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>140,000,000</b>   |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 8.55500   | 105.08815 | 8.55500            | 105.06423          |                   |            | 0.00                        | 0                  | 510,000,000          |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>510,000,000</b>   |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>510,000,000</b>   |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 8.00338   | 100.89771          | 7.98383            |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.61875 | 8.10288   | 100.61875          | 8.08315            |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| N4A308 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N4A40 On 14/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N4A40 On 14/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N4A411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N5A16 On 20/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46778          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N5A16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N5A16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N5B23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.49978          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N5B23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N5B23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N5C23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.50617          |                   |            |  | 0.00        | 320,000,000        | 160,000,000          |
| <b>Total N5C23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>320,000,000</b> | <b>160,000,000</b>   |
| <b>Total For N5C23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>320,000,000</b> | <b>160,000,000</b>   |
| N5D23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57570          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N5D23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N5D23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N5E23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63352          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N5E23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N5E23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N5F23L On 20/06/2023 Spot Bond |        |            | 100.00000 | 11.30913  | 100.00000          | 11.28143           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N5F23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N5F23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| N5G23I On 20/06/2023 Spot Bond |        |            | 100.00000 | 12.10771  | 100.00000          | 12.07805           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total N5G23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For N5G23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 9.87500   | 95.25274  | 9.87500            | 95.22780           |                   |            |  | 0.00        | 0                  | 1,010,000,000        |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,010,000,000</b> |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,010,000,000</b> |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 9.49500   | 103.20301 | 9.49500            | 103.17685          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For NAM02</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK10/ On 25/07/2016 Spot Bond |        |            | 7.67500   | 100.97767 | 7.67500            | 100.95700          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK10A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK10A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK11/ On 28/11/2020 Spot Bond |        |            | 9.32500   | 101.78068 | 9.32500            | 101.75547          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 8.94500   | 102.52106 | 8.94500            | 102.49641          |                   |                              | 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>      |
| NBK13/ On 19/03/2024 Spot Bond |        |            | 9.42500   | 102.45433 | 9.42500            | 102.42842          |                   |                              | 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>      |
| NBK13I On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85927          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK14/ On 26/06/2021 Spot Bond |        |            | 9.30500   | 102.76828 | 9.30500            | 102.75256          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK15/ On 11/02/2022 Spot Bond |        |            | 9.54500   | 98.03056  | 9.54500            | 98.00573           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK15A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK15A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK15I On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94958          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| NBK16/ On 12/02/2025 Spot Bond |        |            | 10.21000  | 97.07929  | 10.21000           | 97.05301           |                   | 67,590,200,000,000.00        | 6,620,000,000        | 4,040,000,000        |               |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>67,590,200,000,000.00</b> | <b>6,620,000,000</b> | <b>4,040,000,000</b> |               |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   | <b>67,590,200,000,000.00</b> | <b>6,620,000,000</b> | <b>4,040,000,000</b> |               |
| NBK16I On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45247          |                   | 0.00                         | 200,000,000          | 100,000,000          |               |
| <b>Total NBK16B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>200,000,000</b>   | <b>100,000,000</b>   |               |
| <b>Total For NBK16B</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>200,000,000</b>   | <b>100,000,000</b>   |               |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 10.38000  | 102.09446 | 10.38000           | 102.06624          |                   | 21,798,000,000,000.00        | 2,100,000,000        | 1,050,000,000        |               |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>21,798,000,000,000.00</b> | <b>2,100,000,000</b> | <b>1,050,000,000</b> |               |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   | <b>21,798,000,000,000.00</b> | <b>2,100,000,000</b> | <b>1,050,000,000</b> |               |
| NBK17I On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01762          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total NBK17B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NBK17B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK18, On 01/06/2020 Spot Bond |        |            | 9.27500   | 103.39095 | 9.27500            | 103.36534          |                   |            |  | 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>      |
| NBK18I On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31116          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK18B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK19, On 01/06/2022 Spot Bond |        |            | 9.69500   | 103.32252 | 9.69500            | 103.29580          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK19I On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94776           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK19B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK19B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK20, On 01/06/2026 Spot Bond |        |            | 10.45000  | 103.28354 | 10.45000           | 103.25480          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41056          |                   |            |  | 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 |        |            | 10.65000  | 110.19451 | 10.65000           | 102.31748          |                   |            |  | 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>      |
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK22I On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33264          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK23I On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36749          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK24I On 11/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40674          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK25I On 12/02/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46313          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| NBK26I On 22/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92603          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| NBK27I On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92611          |                   |                              | 0.00                 | 260,000,000          | 130,000,000        |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>260,000,000</b>   | <b>130,000,000</b> |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>260,000,000</b>   | <b>130,000,000</b> |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 8.84500   | 109.37795 | 8.84500            | 109.35195          |                   | 21,228,000,000,000.00        | 2,400,000,000        | 2,410,000,000        |                    |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>21,228,000,000,000.00</b> | <b>2,400,000,000</b> | <b>2,410,000,000</b> |                    |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   | <b>21,228,000,000,000.00</b> | <b>2,400,000,000</b> | <b>2,410,000,000</b> |                    |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.77500  | 39.67922  | 10.77500           | 39.66809           |                   | 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>             |                    |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91265           |                   | 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>             |                    |
| NBK9A On 23/03/2016 Spot Bond  |        |            | 7.72000   | 101.27419 | 7.72000            | 101.25347          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total NBK9A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For NBK9A</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| NBK9B On 23/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46315          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total NBK9B SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For NBK9B</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| NCLN6 On 30/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.14997           |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total NCLN61 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For NCLN61</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| NCLN6 On 02/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92276          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total NCLN62 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For NCLN62</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| NCLN6 On 08/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total NCLN63 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For NCLN63</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| NCLN6 On 25/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.77326           |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total NCLN64 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For NCLN64</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| NCLN6 On 29/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.71892          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total NCLN66 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NCLN66</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 27/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.70071           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN69 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN69</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33121          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN74 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN74</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52614          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN75 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN75</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67717          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN77 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN77</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48430          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN78 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN78</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46970          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN79 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN79</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46939          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN80 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN80</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 31/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN81 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN81</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            | 9.94500   | 104.49385 | 9.94500            | 104.73461          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53490          |                   |            |  | 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 |        |            | 9.98000   | 103.33729 | 9.98000            | 103.56747          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53809          |                   |            |  | 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>      |
| NCLN8 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48570          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50062          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN89 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN89</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92002          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN92 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN92</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12917          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN93 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN93</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15283          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN95 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN95</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED13 On 25/07/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED14 On 29/11/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84258           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED15 On 08/04/2024 Spot Bond |        |            | 10.01000  | 102.83185 | 10.01000           | 101.57806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For NED15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED16 On 08/04/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.42939           |                   |            | 0.00        | 120,000,000        | 60,000,000           |
| <b>Total NED16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>    |
| <b>Total For NED16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>    |
| NED17 On 14/10/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.31819          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NED17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED18 On 16/01/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.97519           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NED18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED19 On 01/07/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40753          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NED19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED20 On 01/07/2020 Spot Bond  |        |            | 11.19500  | 100.64064 | 11.19500           | 103.56802          |                   |            | 0.00        | 0                  | 2,030,000,000        |
| <b>Total NED20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>2,030,000,000</b> |
| <b>Total For NED20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>2,030,000,000</b> |
| NED9 On 06/07/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.16971          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NED9 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED9</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NEDH1 On 20/11/2018 Spot Bond  |        |            | 9.44500   | 120.81167 | 9.44500            | 120.78138          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NEDH1A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NEDH1A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NEDH1 On 20/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NEDH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NEDH1B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NILB10 On 08/12/2016 Spot Bond |        |            | 2.26000   | 175.56394 | 2.26000            | 175.49433          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total NILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NILB10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NILB11 On 31/01/2025 Spot Bond |        |            | 2.60000   | 99.94298  | 2.60000            | 113.87251          |                   |            | 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   | 192.02237 | 3.45000            | 191.94601          |                   |            | 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 |        |            | 2.99000   | 110.27372 | 2.99000            | 110.22787          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.26000   | 153.09926 | 3.26000            | 142.97081          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.17000   | 154.82464 | 3.17000            | 154.45901          |                   |            |  | 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>           |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.69500   | 104.62397 | 8.69500            | 104.59977          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQ1A1 On 22/05/2020 Spot Bond  |        |            | 9.32500   | 105.66651 | 9.32500            | 105.64004          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQ1A1 On 22/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50960          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NQ1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NQ1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQ1A1 On 22/05/2048 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02922          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NQ1A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NQ1A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.06461          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NQ1A17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NQ1A17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQ1A1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04340          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NQ1A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NQ1A18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.10561          |                   |            |  | 0.00        | 702,000,000        | 351,000,000        |
| <b>Total NQ1A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>702,000,000</b> | <b>351,000,000</b> |
| <b>Total For NQ1A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>702,000,000</b> | <b>351,000,000</b> |
| NQ1B1 On 22/05/2020 Spot Bond  |        |            | 9.52500   | 105.67795 | 9.52500            | 106.94752          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NQ1B10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NQ1B10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NQ1B1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08582          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NQ1B15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NQ1B15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07168          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16629          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 9.72500   | 105.68952 | 9.72500            | 105.66193          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09996          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10703          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22701          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36812          |                   |            |  | 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 22/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28210          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12823          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA01 On 30/11/2018 Spot Bond |        |            | 8.60000   | 114.40857 | 8.60000            | 114.38226          |                   |            |  | 0.00        | 0                | 600,000,000          |
| <b>Total NRA018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b>   |
| <b>Total For NRA018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b>   |
| NRA02 On 31/10/2022 Spot Bond |        |            | 9.39500   | 120.08240 | 9.39500            | 120.05244          |                   |            |  | 0.00        | 0                | 600,000,000          |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b>   |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b>   |
| NRA02 On 31/05/2023 Spot Bond |        |            | 2.15500   | 178.40989 | 2.15500            | 178.33963          |                   |            |  | 0.00        | 0                | 8,700,000,000        |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,700,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>8,700,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 10.75000  | 115.01135 | 10.75000           | 114.97845          |                   |            | 53,965,000,000,000.00        | 5,020,000,000        | 2,510,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>53,965,000,000,000.00</b> | <b>5,020,000,000</b> | <b>2,510,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            | <b>53,965,000,000,000.00</b> | <b>5,020,000,000</b> | <b>2,510,000,000</b> |
| NTC12 On 25/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75991          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total NTC12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52832          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| NTC17 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95894          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total NTC17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91143          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total NTC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| NTC19 On 27/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79476          |                   |            | 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>             |
| NYT10 On 28/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19118          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total NYT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For NYT101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| NYT102 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46411          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total NYT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For NYT102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| NYT13U On 28/05/2020 Spot Bond |        |            | 100.00000 | 18.41130  | 100.00000          | 18.36670           |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total NYT13U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For NYT13U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| OCT1A On 18/10/2015 Spot Bond  |        |            | 100.00000 | 99.45504  | 100.00000          | 99.18478           |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total OCT1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For OCT1A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| OML01 On 27/10/2015 Spot Bond  |        |            | 7.64000   | 104.22004 | 7.64000            | 104.19828          |                   |            | 3,056,000,000,000.00         | 400,000,000          | 200,000,000          |
| <b>Total OML01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,056,000,000,000.00</b>  | <b>400,000,000</b>   | <b>200,000,000</b>   |
| <b>Total For OML01</b>         |        |            |           |           |                    |                    |                   |            | <b>3,056,000,000,000.00</b>  | <b>400,000,000</b>   | <b>200,000,000</b>   |
| OML02 On 21/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57464          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| <b>Total For OML02</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML03 On 27/11/2019 Spot Bond |        |            | 9.84500   | 101.59441 | 9.84500            | 101.56788          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total OML03 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OML03</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML04 On 19/03/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75273          |                   |                              | 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 19/03/2025 Spot Bond |        |            | 10.02500  | 99.11689  | 10.02500           | 99.75328           |                   |                              | 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 19/03/2027 Spot Bond |        |            | 10.60500  | 98.88657  | 10.60500           | 99.41655           |                   | 31,815,000,000,000.00        |             | 3,000,000,000        | 1,500,000,000        |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>31,815,000,000,000.00</b> |             | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   | <b>31,815,000,000,000.00</b> |             | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| OML07 On 19/03/2030 Spot Bond |        |            | 11.20000  | 99.06052  | 11.20000           | 99.35976           |                   | 22,400,000,000,000.00        |             | 2,000,000,000        | 1,000,000,000        |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>22,400,000,000,000.00</b> |             | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   | <b>22,400,000,000,000.00</b> |             | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| OML08 On 14/09/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73318          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total OML08 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OML08</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML09 On 14/09/2022 Spot Bond |        |            | 10.59500  | 108.74747 | 10.59500           | 102.37742          |                   |                              | 0.00        | 0                    | 1,000,000,000        |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,000,000,000</b> |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond |        |            | 11.10000  | 109.03148 | 11.10000           | 102.42564          |                   |                              | 0.00        | 0                    | 1,000,000,000        |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,000,000,000</b> |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,000,000,000</b> |
| OTCA2 On 31/07/2016 Spot Bond |        |            | 100.00000 | 61.71339  | 100.00000          | 61.56389           |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total OTCA2U SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OTCA2U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PMM12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |                              | 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>             |
| PMM17 On 06/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79040          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total PMM17 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM17</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| PMM18 On 04/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41423          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total PMM18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For PMM18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM19 On 13/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30324          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM20 On 02/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83917          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM21 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90519          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC001 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC001</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79704           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC002 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC002</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00 On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79982          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC003</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00 On 30/06/2021 Spot Bond |        |            | 9.59500   | 101.34615 | 9.59500            | 103.98319          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66351          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1B On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1C On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91466          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                    | Contracts Traded         | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--------------------------|--------------------------|---------------|
| <b>Total For PRE1C1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>              | <b>0</b>                 | <b>0</b>      |
| PRE1D On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.95833          |                   |                               | 0.00                     | 0                        | 0             |
| <b>Total PRE1D1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>              | <b>0</b>                 | <b>0</b>      |
| <b>Total For PRE1D1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>              | <b>0</b>                 | <b>0</b>      |
| PTH01 On 30/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68021          |                   |                               | 0.00                     | 0                        | 0             |
| <b>Total PTH01 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>              | <b>0</b>                 | <b>0</b>      |
| <b>Total For PTH01</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>              | <b>0</b>                 | <b>0</b>      |
| R010P On 21/12/2025 Spot Bond |        |            | 8.02000   | 44.90967  | 8.02000            | 44.90002           |                   |                               | 0.00                     | 0                        | 0             |
| <b>Total R010P SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>              | <b>0</b>                 | <b>0</b>      |
| <b>Total For R010P</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>              | <b>0</b>                 | <b>0</b>      |
| R159 On 15/09/2016 Spot Bond  |        |            | 6.65000   | 107.11803 | 6.65000            | 107.09878          |                   | 656,922,751,400,000.00        | 249,161,316,000          | 112,576,666,600          |               |
| <b>Total R159 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>656,922,751,400,000.00</b> | <b>249,161,316,000</b>   | <b>112,576,666,600</b>   |               |
| <b>Total For R159</b>         |        |            |           |           |                    |                    |                   | <b>656,922,751,400,000.00</b> | <b>249,161,316,000</b>   | <b>112,576,666,600</b>   |               |
| R159P On 15/09/2016 Spot Bond |        |            | 6.48000   | 94.33280  | 6.48000            | 94.31628           |                   | 0.00                          | 0                        | 0                        |               |
| <b>Total R159P SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |               |
| <b>Total For R159P</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.28000   | 119.31969 | 8.20000            | 119.93364          |                   | 960,219,619,864,000.00        | 1,705,340,533,800        | 1,099,723,252,900        |               |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>960,219,619,864,000.00</b> | <b>1,705,340,533,800</b> | <b>1,099,723,252,900</b> |               |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   | <b>960,219,619,864,000.00</b> | <b>1,705,340,533,800</b> | <b>1,099,723,252,900</b> |               |
| R187P On 21/12/2026 Spot Bond |        |            | 7.94000   | 41.87213  | 7.94000            | 41.86322           |                   | 0.00                          | 0                        | 0                        |               |
| <b>Total R187P SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |               |
| <b>Total For R187P</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |               |
| R188P On 21/12/2027 Spot Bond |        |            | 7.86000   | 39.10029  | 7.86000            | 39.09206           |                   | 0.00                          | 0                        | 0                        |               |
| <b>Total R188P SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |               |
| <b>Total For R188P</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |               |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.75000   | 293.09443 | 1.75000            | 292.98225          |                   | 39,972,625,000,000.00         | 22,841,500,000           | 14,110,000,000           |               |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>39,972,625,000,000.00</b>  | <b>22,841,500,000</b>    | <b>14,110,000,000</b>    |               |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   | <b>39,972,625,000,000.00</b>  | <b>22,841,500,000</b>    | <b>14,110,000,000</b>    |               |
| R202 On 07/12/2033 Spot Bond  |        |            | 1.85000   | 239.58734 | 1.85500            | 239.32846          |                   | 257,214,380,000,000.00        | 139,034,800,000          | 202,967,037,900          |               |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>257,214,380,000,000.00</b> | <b>139,034,800,000</b>   | <b>202,967,037,900</b>   |               |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   | <b>257,214,380,000,000.00</b> | <b>139,034,800,000</b>   | <b>202,967,037,900</b>   |               |
| R2023 On 28/02/2023 Spot Bond |        |            | 8.10000   | 99.05549  | 8.02500            | 99.44043           |                   | 493,785,398,860,000.00        | 307,874,740,600          | 362,412,493,800          |               |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>493,785,398,860,000.00</b> | <b>307,874,740,600</b>   | <b>362,412,493,800</b>   |               |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   | <b>493,785,398,860,000.00</b> | <b>307,874,740,600</b>   | <b>362,412,493,800</b>   |               |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.08000   | 102.75376 | 7.00500            | 102.86843          |                   | 640,331,539,668,000.00        | 1,785,357,562,100        | 1,544,626,315,900        |               |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>640,331,539,668,000.00</b> | <b>1,785,357,562,100</b> | <b>1,544,626,315,900</b> |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>10,331,539,668,000.00</b> | <b>785,357,562,100</b> | <b>544,626,315,900</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.62500   | 96.57491  | 8.62500            | 96.55275           |                   |            | 816,493,539,687,500.00       | 1,254,086,207,500      | 1,008,982,433,600      |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,493,539,687,500.00</b> | <b>254,086,207,500</b> | <b>008,982,433,600</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>16,493,539,687,500.00</b> | <b>254,086,207,500</b> | <b>008,982,433,600</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 8.69500   | 96.49705  | 8.69500            | 96.47461           |                   |            | 370,929,312,696,500.00       | 617,703,198,700        | 417,490,663,700        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,929,312,696,500.00</b>  | <b>617,703,198,700</b> | <b>417,490,663,700</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>0,929,312,696,500.00</b>  | <b>617,703,198,700</b> | <b>417,490,663,700</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 8.82500   | 101.56990 | 8.82500            | 101.54568          |                   |            | 760,798,125,000,000.00       | 992,725,000,000        | 510,110,000,000        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,798,125,000,000.00</b>  | <b>992,725,000,000</b> | <b>510,110,000,000</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>0,798,125,000,000.00</b>  | <b>992,725,000,000</b> | <b>510,110,000,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 8.85000   | 98.42712  | 8.85000            | 98.40395           |                   |            | 267,388,461,875,000.00       | 821,173,837,500        | 466,940,078,700        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>7,388,461,875,000.00</b>  | <b>821,173,837,500</b> | <b>466,940,078,700</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>7,388,461,875,000.00</b>  | <b>821,173,837,500</b> | <b>466,940,078,700</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.45500   | 104.05867 | 7.38000            | 104.24935          |                   |            | 166,758,243,467,000.00       | 1,363,750,267,400      | 964,657,660,800        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,758,243,467,000.00</b>  | <b>363,750,267,400</b> | <b>964,657,660,800</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>6,758,243,467,000.00</b>  | <b>363,750,267,400</b> | <b>964,657,660,800</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 8.86000   | 103.53478 | 8.86000            | 103.22289          |                   |            | 599,524,000,000,000.00       | 293,400,000,000        | 122,700,000,000        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,524,000,000,000.00</b>  | <b>293,400,000,000</b> | <b>122,700,000,000</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>9,524,000,000,000.00</b>  | <b>293,400,000,000</b> | <b>122,700,000,000</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 8.88500   | 100.41821 | 8.88500            | 100.39449          |                   |            | 655,443,236,688,500.00       | 749,065,080,100        | 808,732,487,100        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,443,236,688,500.00</b>  | <b>749,065,080,100</b> | <b>808,732,487,100</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>5,443,236,688,500.00</b>  | <b>749,065,080,100</b> | <b>808,732,487,100</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 8.87500   | 99.77019  | 8.87500            | 99.74626           |                   |            | 698,778,682,400,000.00       | 416,763,795,200        | 519,319,065,100        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>8,778,682,400,000.00</b>  | <b>416,763,795,200</b> | <b>519,319,065,100</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>8,778,682,400,000.00</b>  | <b>416,763,795,200</b> | <b>519,319,065,100</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.72000   | 100.14022 | 7.64500            | 100.38487          |                   |            | 887,882,018,124,000.00       | 1,928,482,126,700      | 1,185,772,740,500      |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,882,018,124,000.00</b>  | <b>928,482,126,700</b> | <b>185,772,740,500</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>7,882,018,124,000.00</b>  | <b>928,482,126,700</b> | <b>185,772,740,500</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.87000   | 95.39827  | 7.79500            | 95.69669           |                   |            | 129,092,711,034,000.00       | 778,791,958,200        | 716,735,123,500        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>29,092,711,034,000.00</b> | <b>778,791,958,200</b> | <b>716,735,123,500</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>29,092,711,034,000.00</b> | <b>778,791,958,200</b> | <b>716,735,123,500</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 8.85500   | 75.84811  | 8.77500            | 76.44160           |                   |            | 417,470,799,037,000.00       | 1,854,033,969,400      | 740,788,809,400        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,470,799,037,000.00</b> | <b>854,033,969,400</b> | <b>740,788,809,400</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>17,470,799,037,000.00</b> | <b>854,033,969,400</b> | <b>740,788,809,400</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 1.72000   | 180.18574 | 1.77000            | 179.15473          |                   |            | 93,084,164,000,000.00        | 54,118,700,000         | 78,676,503,200         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,084,164,000,000.00</b> | <b>54,118,700,000</b>  | <b>78,676,503,200</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>13,084,164,000,000.00</b>  | <b>54,118,700,000</b>    | <b>78,676,503,200</b>  |
| R211 On 31/01/2017 Spot Bond  |        |            | 1.10000   | 135.54535 | 1.10000            | 135.49588          |                   |            | 78,650,183,040,000.00         | 71,500,166,400           | 55,843,583,200         |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>78,650,183,040,000.00</b>  | <b>71,500,166,400</b>    | <b>55,843,583,200</b>  |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>78,650,183,040,000.00</b>  | <b>71,500,166,400</b>    | <b>55,843,583,200</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.70000   | 141.20233 | 1.70000            | 141.14850          |                   |            | 551,164,990,000,000.00        | 324,214,700,000          | 173,526,438,500        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>551,164,990,000,000.00</b> | <b>324,214,700,000</b>   | <b>173,526,438,500</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>551,164,990,000,000.00</b> | <b>324,214,700,000</b>   | <b>173,526,438,500</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 8.74500   | 86.27401  | 8.66500            | 86.85567           |                   |            | 924,172,544,650,000.00        | 1,020,488,570,000        | 488,128,023,100        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>924,172,544,650,000.00</b> | <b>1,020,488,570,000</b> | <b>488,128,023,100</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>924,172,544,650,000.00</b> | <b>1,020,488,570,000</b> | <b>488,128,023,100</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 8.81500   | 77.49356  | 8.81500            | 77.47509           |                   |            | 259,357,377,566,000.00        | 1,390,738,216,400        | 921,015,700,800        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>259,357,377,566,000.00</b> | <b>1,390,738,216,400</b> | <b>921,015,700,800</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>259,357,377,566,000.00</b> | <b>1,390,738,216,400</b> | <b>921,015,700,800</b> |
| R229C On 15/03/2016 Spot Bond |        |            | 6.47000   | 97.39315  | 6.47000            | 97.37633           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R229C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For R229C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R230C On 15/09/2016 Spot Bond |        |            | 6.48000   | 94.33280  | 6.48000            | 94.31628           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R230C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For R230C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R328C On 21/12/2015 Spot Bond |        |            | 6.49000   | 98.84008  | 6.49000            | 98.82271           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R328C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For R328C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R329C On 21/06/2016 Spot Bond |        |            | 6.47000   | 95.76047  | 6.47000            | 95.74381           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R329C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For R329C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R330C On 21/12/2016 Spot Bond |        |            | 6.53000   | 92.69609  | 6.53000            | 92.67982           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R330C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For R330C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R331C On 21/06/2017 Spot Bond |        |            | 6.98000   | 89.11107  | 6.98000            | 89.09437           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R331C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For R331C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R332C On 21/12/2017 Spot Bond |        |            | 7.03000   | 86.01532  | 7.03000            | 85.99909           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R332C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For R332C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R333C On 21/06/2018 Spot Bond |        |            | 7.38500   | 82.33489  | 7.38500            | 82.31858           |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total R333C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R333C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R334C On 21/12/2018 Spot Bond |        |            | 7.36500   | 79.45166  | 7.36500            | 79.43596           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R334C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R334C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R335C On 21/06/2019 Spot Bond |        |            | 7.34500   | 76.68419  | 7.34500            | 76.66908           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R335C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R335C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R336C On 21/12/2019 Spot Bond |        |            | 7.33500   | 73.99756  | 7.33500            | 73.98300           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R336C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R336C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R337C On 21/06/2020 Spot Bond |        |            | 7.60500   | 70.51544  | 7.60500            | 70.50106           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R337C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R337C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R338C On 21/12/2020 Spot Bond |        |            | 7.58500   | 68.00016  | 7.58500            | 67.98633           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R338C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R338C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R339C On 21/06/2021 Spot Bond |        |            | 7.71500   | 65.05117  | 7.71500            | 65.03771           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R339C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R339C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R340C On 21/12/2021 Spot Bond |        |            | 7.68500   | 62.74695  | 7.68500            | 62.73402           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R340C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R340C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R341C On 21/06/2022 Spot Bond |        |            | 7.65500   | 60.54185  | 7.65500            | 60.52942           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R341C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R341C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R342C On 21/12/2022 Spot Bond |        |            | 7.62500   | 58.43114  | 7.62500            | 58.41920           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R342C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R342C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R343C On 21/06/2023 Spot Bond |        |            | 7.58500   | 56.45209  | 7.58500            | 56.44061           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R343C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R343C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R344C On 21/12/2023 Spot Bond |        |            | 7.54500   | 54.56113  | 7.54500            | 54.55009           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R344C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R344C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R345C On 21/06/2024 Spot Bond |        |            | 8.14000   | 50.02845  | 8.14000            | 50.01754           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R345C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R345C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R346C On 21/12/2024 Spot Bond |        |            | 8.10000   | 48.24186  | 8.10000            | 48.23139           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R346C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R346C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R347C On 21/06/2025 Spot Bond |        |            | 8.06000   | 46.53699  | 8.06000            | 46.52694           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R347C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R347C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R348C On 21/12/2025 Spot Bond |        |            | 8.02000   | 44.90967  | 8.02000            | 44.90002           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R348C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R348C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R349C On 21/06/2026 Spot Bond |        |            | 7.98000   | 43.35595  | 7.98000            | 43.34669           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R349C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R349C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R350C On 21/12/2026 Spot Bond |        |            | 7.94000   | 41.87213  | 7.94000            | 41.86322           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R350C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R350C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R351C On 21/06/2027 Spot Bond |        |            | 7.90000   | 40.45468  | 7.90000            | 40.44612           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R351C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R351C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R352C On 21/12/2027 Spot Bond |        |            | 7.86000   | 39.10029  | 7.86000            | 39.09206           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R352C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R352C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 15/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 12/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89525          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 17/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78773          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 10/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86059          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB1 On 30/04/2017 Spot Bond |        |            | 100.00000 | 32.04100  | 100.00000          | 31.96338           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RCSB1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB2 On 24/07/2017 Spot Bond |        |            | 100.00000 | 25.71064  | 100.00000          | 25.64836           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB3 On 17/03/2017 Spot Bond |        |            | 100.00000 | 41.84230  | 100.00000          | 41.73982           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB4 On 07/11/2015 Spot Bond |        |            | 100.00000 | 96.06597  | 100.00000          | 95.81838           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB5 On 10/12/2016 Spot Bond |        |            | 100.00000 | 41.80150  | 100.00000          | 41.69912           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB6 On 31/03/2018 Spot Bond |        |            | 100.00000 | 21.79044  | 100.00000          | 21.73765           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB6U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB6U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF01 On 04/09/2017 Spot Bond |        |            | 100.00000 | 28.93562  | 100.00000          | 28.86100           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF02 On 04/12/2020 Spot Bond |        |            | 100.00000 | 8.77954   | 100.00000          | 8.75493            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF03 On 04/04/2018 Spot Bond |        |            | 100.00000 | 20.88715  | 100.00000          | 20.83329           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF04 On 04/10/2018 Spot Bond |        |            | 100.00000 | 15.98296  | 100.00000          | 15.94175           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF05 On 04/12/2019 Spot Bond |        |            | 100.00000 | 9.96179   | 100.00000          | 9.93611            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 11/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 22/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61794          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For RDFB03</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07001          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB04 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB04</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 27/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12317          |                   |            | 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>      |
| RDFC1 On 25/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01644          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC18 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC18</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC2 On 24/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44036          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC22 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC22</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC2 On 25/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97777          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC23 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC23</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC2 On 25/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01764          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC24 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC24</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC2 On 27/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58428          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC25 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC25</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC2 On 05/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17730          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC26 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC26</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01 On 21/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23714          |                   |            | 0.00        | 0                | 0             |
| <b>Total REB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REBC0 On 20/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06275          |                   |            | 0.00        | 0                | 0             |
| <b>Total REBC01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REBC0 On 20/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90105           |                   |            | 0.00        | 0                | 0             |
| <b>Total REBC02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED10 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86091          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED101 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-----------------------|
| <b>Total For RED101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RED20 On 05/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.28910          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RED201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RED201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES011 On 02/03/2018 Spot Bond |        |            | 100.00000 | 22.28049  | 100.00000          | 22.22593           |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES021 On 02/03/2019 Spot Bond |        |            | 100.00000 | 14.17697  | 100.00000          | 14.14225           |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES031 On 02/03/2020 Spot Bond |        |            | 100.00000 | 10.89246  | 100.00000          | 10.86578           |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES041 On 02/03/2021 Spot Bond |        |            | 100.00000 | 9.63592   | 100.00000          | 9.61232            |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES15 On 12/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.02825          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES18 On 05/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56621          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES24 On 09/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.03808          |                   |            |  | 0.00        | 0                 | 10,000,000,000        |
| <b>Total RES24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>10,000,000,000</b> |
| <b>Total For RES24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>10,000,000,000</b> |
| RES27 On 21/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.09886          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES29 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29527          |                   |            |  | 0.00        | 0                 | 5,000,000,000         |
| <b>Total RES29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>5,000,000,000</b>  |
| <b>Total For RES29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>5,000,000,000</b>  |
| RES30 On 07/03/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84685          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total RES30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For RES30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| RES32 On 20/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.89898           |                   |            |  | 0.00        | 46,000,000        | 46,000,000            |
| <b>Total RES32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>46,000,000</b> | <b>46,000,000</b>     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|----------------------|
| <b>Total For RES32</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>46,000,000</b>     | <b>46,000,000</b>    |
| RMB10 On 24/07/2038 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RMB106 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RMB106</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RP005 On 31/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 89.49249           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RP005 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RP005</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RP006 On 30/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 86.39386           |                   |                              | 0.00                  | 10,000,000,000        | 5,000,000,000        |
| <b>Total RP006 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>10,000,000,000</b> | <b>5,000,000,000</b> |
| <b>Total For RP006</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>10,000,000,000</b> | <b>5,000,000,000</b> |
| RP007 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.99235           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RP007 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RP007</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RP008 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.56203           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RP008 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RP008</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RP013 On 27/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52935          |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RP013 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RP013</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RP014 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 83.64627           |                   |                              | 0.00                  | 1,400,000,000         | 700,000,000          |
| <b>Total RP014 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>1,400,000,000</b>  | <b>700,000,000</b>   |
| <b>Total For RP014</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>1,400,000,000</b>  | <b>700,000,000</b>   |
| RP016 On 10/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.48709           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RP016 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RP016</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RP018 On 12/02/2020 Spot Bond  |        |            | 12.35000  | 104.20762 | 12.35000           | 104.17369          |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RP018 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RP018</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RP020 On 12/02/2020 Spot Bond  |        |            | 100.00000 | 16.99854  | 100.00000          | 16.95737           |                   | 223,000,000,000,000.00       | 22,230,000,000        | 12,800,000,000        |                      |
| <b>Total RP020 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>23,000,000,000,000.00</b> | <b>22,230,000,000</b> | <b>12,800,000,000</b> |                      |
| <b>Total For RP020</b>         |        |            |           |           |                    |                    |                   | <b>23,000,000,000,000.00</b> | <b>22,230,000,000</b> | <b>12,800,000,000</b> |                      |
| RP026 On 13/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24792          |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RP026 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For RP026</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| RPP011 On 31/08/2018 Spot Bond |        |            | 100.00000 | 9.61562   | 100.00000          | 9.59207            |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total RPP011U SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For RPP01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RPP04I On 07/10/2016 Spot Bond |        |            | 100.00000 | 52.32995  | 100.00000          | 52.20318           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RPP04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RPP04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RPP07I On 31/01/2016 Spot Bond |        |            | 100.00000 | 96.08355  | 100.00000          | 95.83333           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RPP07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RPP07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RPP08I On 30/04/2020 Spot Bond |        |            | 100.00000 | 15.28726  | 100.00000          | 15.25023           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RPP08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RPP08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RPP09I On 21/11/2016 Spot Bond |        |            | 100.00000 | 45.19184  | 100.00000          | 45.08236           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RPP09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RPP09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RPS00I On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.85304          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RPS001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RPS001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RPS00I On 30/04/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 61.43831           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total RPS002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For RPS002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| RW21 On 21/04/2021 Spot Bond   |        |            | 9.16500   | 103.29133 | 9.16500            | 103.26605          |                   |            |  | 0.00        | 0                | 870,000,000        |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>870,000,000</b> |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>870,000,000</b> |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.54500   | 103.10734 | 9.54500            | 103.08108          |                   |            |  | 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   |        |            | 10.01500  | 105.21783 | 10.01500           | 105.18974          |                   |            |  | 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>           |
| SBC2 On 28/04/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 98.75744           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SBC2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBC2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBK12 On 24/11/2016 Spot Bond  |        |            | 7.85000   | 107.33442 | 7.85000            | 107.31195          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SBK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SBK12/R157 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SBK12/R157</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK13 On 24/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.11736          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK14 On 01/12/2017 Spot Bond |        |            | 9.25500   | 104.36087 | 9.25500            | 104.33507          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK15 On 23/01/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42898          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK16 On 15/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05597          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK17 On 30/07/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70090          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK18 On 24/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.41215           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK19 On 24/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75714           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK20 On 02/12/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16125          |                   |            |  | 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 28/01/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74375          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK22 On 28/05/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47591          |                   |            |  | 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 28/05/2027 Spot Bond |        |            | 11.62500  | 103.99117 | 11.62500           | 104.07348          |                   |            |  | 0.00        | 0                | 2,150,000,000        |
| <b>Total SBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,150,000,000</b> |
| <b>Total For SBK23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,150,000,000</b> |
| SBK24 On 19/10/2025 Spot Bond |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| <b>Total For SBK24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 8.88000   | 99.08567  | 8.88000            | 99.06216           |                   |            | 42,268,800,000,000.00        | 4,760,000,000        | 2,380,000,000        |
| <b>Total SBK9 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,268,800,000,000.00</b> | <b>4,760,000,000</b> | <b>2,380,000,000</b> |
| <b>Total For SBK9</b>         |        |            |           |           |                    |                    |                   |            | <b>12,268,800,000,000.00</b> | <b>4,760,000,000</b> | <b>2,380,000,000</b> |
| SBN33 On 15/09/2017 Spot Bond |        |            | 8.40500   | 100.42169 | 8.40500            | 100.39898          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBN33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBN45 On 15/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63871          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBN45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBN51 On 03/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22537          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBN51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBN51</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS13 On 22/09/2017 Spot Bond |        |            | 7.99500   | 102.16936 | 7.99500            | 102.14735          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBS13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS15 On 26/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02575          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBS15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS16 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49934          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBS16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS18 On 23/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37883          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBS18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS19 On 23/06/2021 Spot Bond |        |            | 9.57000   | 105.79874 | 9.57000            | 105.77173          |                   |            | 0.00                         | 0                    | 70,000,000           |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>70,000,000</b>    |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>70,000,000</b>    |
| SBS20 On 15/05/2026 Spot Bond |        |            | 10.10000  | 103.86819 | 10.10000           | 103.84039          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38237          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS23 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48157          |                   |            | 0.00                         | 67,500,000           | 22,500,000           |
| <b>Total SBS23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>67,500,000</b>    | <b>22,500,000</b>    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| <b>Total For SBS23</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>67,500,000</b>    | <b>22,500,000</b>    |
| SBS24 On 24/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93780          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.64000   | 104.17906 | 8.64000            | 104.15512          |                   |                              | 0.00        | 0                    | 370,000,000          |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>370,000,000</b>   |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>370,000,000</b>   |
| SBS26 On 28/02/2017 Spot Bond |        |            | 100.00000 | 33.00807  | 100.00000          | 32.93541           |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS26U SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS26U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS27 On 20/02/2024 Spot Bond |        |            | 9.56500   | 104.74222 | 9.56500            | 104.71562          |                   | 573,900,000,000.00           |             | 60,000,000           | 2,600,000,000        |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>573,900,000,000.00</b>    |             | <b>60,000,000</b>    | <b>2,600,000,000</b> |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   | <b>573,900,000,000.00</b>    |             | <b>60,000,000</b>    | <b>2,600,000,000</b> |
| SBS28 On 23/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70233           |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS28 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS28</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.65000   | 103.09498 | 8.65000            | 103.07113          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS29 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS29</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 10.11000  | 90.93476  | 10.11000           | 90.91038           |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS30 On 12/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.69753           |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS31 On 27/06/2027 Spot Bond |        |            | 9.85000   | 102.89857 | 9.85000            | 102.87154          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS32 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49540          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS32 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS32</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS33 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50838          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total SBS33 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS33</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS34 On 19/09/2024 Spot Bond |        |            | 10.00000  | 101.31516 | 10.00000           | 101.28800          |                   | 29,000,000,000,000.00        |             | 2,900,000,000        | 1,450,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>29,000,000,000,000.00</b> |             | <b>2,900,000,000</b> | <b>1,450,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                        | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------------|----------------------|----------------------|
| <b>Total For SBS34</b>         |        |            |           |           |                    |                    |                   |                              | <b>29,000,000,000,000.00</b> | <b>2,900,000,000</b> | <b>1,450,000,000</b> |
| SBS35 On 29/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75790          |                   |                              | 0.00                         | 0                    | 0                    |
| <b>Total SBS35 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS35</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS36 On 29/01/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56592          |                   |                              | 0.00                         | 0                    | 0                    |
| <b>Total SBS36 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS36</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS37 On 29/01/2020 Spot Bond  |        |            | 8.90500   | 98.43676  | 8.90500            | 98.41346           |                   |                              | 0.00                         | 0                    | 0                    |
| <b>Total SBS37 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS37</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBS38 On 29/01/2025 Spot Bond  |        |            | 10.20000  | 95.36199  | 10.20000           | 95.33622           |                   | 31,620,000,000,000.00        | 3,100,000,000                | 1,510,000,000        |                      |
| <b>Total SBS38 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>31,620,000,000,000.00</b> | <b>3,100,000,000</b>         | <b>1,510,000,000</b> |                      |
| <b>Total For SBS38</b>         |        |            |           |           |                    |                    |                   | <b>31,620,000,000,000.00</b> | <b>3,100,000,000</b>         | <b>1,510,000,000</b> |                      |
| SBS39 On 29/01/2030 Spot Bond  |        |            | 10.91500  | 93.43201  | 10.91500           | 93.40502           |                   | 0.00                         | 0                            | 0                    |                      |
| <b>Total SBS39 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| <b>Total For SBS39</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| SBS4 On 16/11/2021 Spot Bond   |        |            | 9.56500   | 99.18678  | 9.56500            | 99.16160           |                   | 0.00                         | 0                            | 590,000,000          |                      |
| <b>Total SBS4 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>590,000,000</b>   |                      |
| <b>Total For SBS4</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>590,000,000</b>   |                      |
| SBS9 On 07/07/2016 Spot Bond   |        |            | 7.17000   | 106.06283 | 7.17000            | 106.04254          |                   | 0.00                         | 0                            | 9,330,000,000        |                      |
| <b>Total SBS9 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>9,330,000,000</b> |                      |
| <b>Total For SBS9</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>9,330,000,000</b> |                      |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.36000   | 125.10159 | 2.36000            | 281.27116          |                   | 4,106,400,000,000.00         | 1,740,000,000                | 870,000,000          |                      |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,106,400,000,000.00</b>  | <b>1,740,000,000</b>         | <b>870,000,000</b>   |                      |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   | <b>4,106,400,000,000.00</b>  | <b>1,740,000,000</b>         | <b>870,000,000</b>   |                      |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 1.71000   | 133.22590 | 1.71000            | 134.45328          |                   | 0.00                         | 0                            | 0                    |                      |
| <b>Total SBSI12 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| <b>Total For SBSI12</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| SCM10 On 15/09/2017 Spot Bond  |        |            | 100.00000 | 30.51789  | 100.00000          | 30.44315           |                   | 0.00                         | 0                            | 0                    |                      |
| <b>Total SCM10U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| <b>Total For SCM10U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| SF2A2L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   | 0.00                         | 0                            | 0                    |                      |
| <b>Total SF2A2U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| <b>Total For SF2A2U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |
| SF2BU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   | 0.00                         | 0                            | 0                    |                      |
| <b>Total SF2BU SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                     | <b>0</b>             |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For SF2BU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SF2CU On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SF2CU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SF2CU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SF2DU On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SF2DU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SF2DU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHF01 On 15/12/2016 Spot Bond |        |            | 100.00000 | 35.35601  | 100.00000          | 35.26942           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHF01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHF01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHI02 On 01/10/2021 Spot Bond |        |            |           | 171.73083 | 0.00000            | 82.63494           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHI05 On 31/01/2017 Spot Bond |        |            | 2.37000   | 118.91240 | 2.37000            | 133.33784          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHI05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHI05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHPCB On 03/04/2017 Spot Bond |        |            | 6.50000   | 100.22746 | 6.50000            | 100.20995          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHPCBU SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHPCBU</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS01 On 15/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71266          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS04 On 29/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60583          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS05 On 29/06/2017 Spot Bond |        |            | 8.50500   | 102.96468 | 8.50500            | 102.94126          |                   |            |  | 0.00        | 0                | 260,000,000        |
| <b>Total SHS05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>260,000,000</b> |
| <b>Total For SHS05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>260,000,000</b> |
| SHS06 On 12/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80872          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS07 On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10849          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS08 On 21/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48699          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SHS08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS11 On 19/11/2016 Spot Bond  |        |            | 100.00000 | 37.71772  | 100.00000          | 37.62634           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS11 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 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>      |
| SHS12 On 12/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS14 On 17/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS16 On 29/06/2016 Spot Bond  |        |            | 100.00000 | 53.37944  | 100.00000          | 53.24871           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS16U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS16U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS17 On 30/09/2016 Spot Bond  |        |            | 100.00000 | 58.61580  | 100.00000          | 58.47225           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS18 On 30/11/2016 Spot Bond  |        |            | 100.00000 | 42.92226  | 100.00000          | 42.81828           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS19 On 10/09/2017 Spot Bond  |        |            | 9.34500   | 102.37663 | 9.34500            | 102.35095          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS20 On 19/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90629           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS22 On 23/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS23 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.35423          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS24 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36704          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For SHS24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SHS25 On 29/06/2020 Spot Bond |        |            | 9.69500   | 103.39974 | 9.69500            | 103.37300          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SHS25 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SHS25</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SHS26 On 29/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35597          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SHS26 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SHS26</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SLI2 On 15/08/2016 Spot Bond  |        |            | 7.90000   | 102.97758 | 7.90000            | 102.95590          |                   | 18,012,000,000,000.00        | 2,280,000,000        | 1,140,000,000        |               |
| <b>Total SLI2 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>18,012,000,000,000.00</b> | <b>2,280,000,000</b> | <b>1,140,000,000</b> |               |
| <b>Total For SLI2</b>         |        |            |           |           |                    |                    |                   | <b>18,012,000,000,000.00</b> | <b>2,280,000,000</b> | <b>1,140,000,000</b> |               |
| SLI3 On 15/08/2018 Spot Bond  |        |            | 9.03000   | 100.63575 | 9.03000            | 100.61160          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SLI3 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SLI3</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SNT01 On 15/09/2017 Spot Bond |        |            | 8.40500   | 100.42169 | 8.40500            | 100.39898          |                   | 63,373,700,000,000.00        | 7,540,000,000        | 3,770,000,000        |               |
| <b>Total SNT01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>63,373,700,000,000.00</b> | <b>7,540,000,000</b> | <b>3,770,000,000</b> |               |
| <b>Total For SNT01</b>        |        |            |           |           |                    |                    |                   | <b>63,373,700,000,000.00</b> | <b>7,540,000,000</b> | <b>3,770,000,000</b> |               |
| SPDA2 On 21/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16977          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SPDA2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SPDA2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SPDA4 On 21/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51884          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SPDA4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SPDA4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SPDA5 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12767          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SPDA5 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SPDA5</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SPDA6 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15733          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SPDA6 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SPDA6</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SPG00 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25036          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SPG001 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SPG001</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SSA01 On 28/06/2016 Spot Bond |        |            | 8.10500   | 103.88840 | 8.10500            | 103.86585          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SSA01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For SSA01</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| SSA04 On 16/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09465          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total SSA04 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| <b>Total For SSA04</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| SSA05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98001           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSA05 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For SSA05</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| SSA06 On 16/04/2020 Spot Bond |        |            | 9.47000   | 94.92932  | 9.47000            | 94.90533           |                   | 5,682,000,000,000.00        | 600,000,000        | 460,000,000        |               |
| <b>Total SSA06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>5,682,000,000,000.00</b> | <b>600,000,000</b> | <b>460,000,000</b> |               |
| <b>Total For SSA06</b>        |        |            |           |           |                    |                    |                   | <b>5,682,000,000,000.00</b> | <b>600,000,000</b> | <b>460,000,000</b> |               |
| SSN00 On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00970          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN001 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN001</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN00 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39943          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN002 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN002</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN00 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76591           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN003 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN003</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN00 On 31/03/2021 Spot Bond |        |            | 9.36500   | 89.31260  | 9.36500            | 89.29027           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN004 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN004</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN00 On 31/03/2021 Spot Bond |        |            | 9.36500   | 89.31260  | 9.36500            | 89.29027           |                   |                             | 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>           |               |
| SSN00 On 15/01/2020 Spot Bond |        |            | 9.06500   | 95.52975  | 9.06500            | 95.50674           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN007 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN007</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN00 On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61521          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN008 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN008</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN00 On 15/09/2017 Spot Bond |        |            | 7.88500   | 101.32853 | 7.88500            | 101.30701          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN009 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN009</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN01 On 31/01/2025 Spot Bond |        |            | 2.49000   | 114.53427 | 2.49000            | 114.92480          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN011 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For SSN011</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| SSN01 On 21/12/2018 Spot Bond |        |            | 8.69000   | 100.65568 | 8.69000            | 100.63229          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SSN012 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 26/08/2018 Spot Bond |        |            | 8.50000   | 103.63036 | 8.50000            | 101.14934          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 21/12/2026 Spot Bond |        |            | 10.24000  | 105.03399 | 10.24000           | 105.00534          |                   |            |  | 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>      |
| SSN01: On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88304          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 28/02/2031 Spot Bond |        |            | 10.53500  | 74.24077  | 10.53500           | 74.21972           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87547           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97902           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 25/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 16/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97661           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43672          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 24/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 16/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN031 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN031</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62834          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03-On 02/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98670          |                   |            |  | 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>      |
| SY1252-On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91095           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1254-On 27/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78159           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1255-On 28/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76327           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1256-On 03/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.65394           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1257-On 16/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.42045           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1258-On 17/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.40086           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1259-On 17/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.40144           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1260-On 18/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.38175           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1262-On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95028          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1263-On 08/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.01754           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1264-On 10/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.98152           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SY1264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1264 On 17/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.85309           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.85000   | 101.36498 | 8.85000            | 101.34099          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A10 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A11 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22213          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A12 On 21/02/2048 Spot Bond |        |            | 9.29500   | 98.66627  | 9.29500            | 100.48655          |                   |            |  | 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>      |
| TF108L On 22/02/2016 Spot Bond |        |            | 100.00000 | 92.21194  | 100.00000          | 91.98482           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TF108U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TF108U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS110 On 18/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92690           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS112 On 02/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44087          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS117 On 02/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS122 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47270          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS123 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05114          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS131 On 20/11/2015 Spot Bond |        |            | 100.00000 | 99.35065  | 100.00000          | 99.18962           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TFS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS131 On 28/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS134 On 28/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55407          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS135 On 06/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19006          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS136 On 06/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19458          |                   |            |  | 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>      |
| TFS84 On 28/07/2016 Spot Bond  |        |            | 7.55000   | 102.72981 | 7.55000            | 102.70912          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS84 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS84</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91615           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91396           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A3 On 18/07/2017 Spot Bond |        |            | 7.83000   | 101.89616 | 7.83000            | 101.87490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A4 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91734           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A5 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91461           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A6 On 18/07/2017 Spot Bond |        |            | 7.39000   | 88.03926  | 7.39000            | 101.77052          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91734           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91461           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A2 On 18/07/2017 Spot Bond |        |            | 7.16000   | 88.38291  | 7.16000            | 101.71591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90925           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B2 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90969           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89919           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C2 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90635           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10D1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85765           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10D2 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86257           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91745           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91396           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A3 On 18/07/2018 Spot Bond |        |            | 8.73000   | 102.11176 | 8.73000            | 102.08805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A4 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.67837           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A€ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91461           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A€ On 18/07/2041 Spot Bond |        |            | 8.85000   | 93.39899  | 8.85000            | 100.40050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A7 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.53214           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A€ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92004           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90903           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91024           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91619           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89941           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90560           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90934           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86530           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86486           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D: On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87371           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13509          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2019 Spot Bond |        |            | 9.24500   | 100.09941 | 9.24500            | 101.11045          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20177          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2019 Spot Bond |        |            | 9.15500   | 99.32197  | 9.15500            | 99.29781           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22213          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/02/2048 Spot Bond |        |            | 9.26500   | 91.07085  | 9.26500            | 98.18755           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26840          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26840          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH12B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28936          |                   |            |  | 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 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28936          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38669          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38669          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07176          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00216          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH13A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A: On 21/08/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04871          |                   |            |  | 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 |        |            | 9.39500   | 102.37987 | 9.39500            | 100.47687          |                   |            |  | 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>      |
| TH13B: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10686          |                   |            |  | 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>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19719          |                   |            |  | 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>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15849          |                   |            |  | 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>      |
| TH9A1: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91994           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            | 101.06155 | 5.74157   | 101.06155          | 5.72752            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8B: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8C: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8D: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For THE8D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.07662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92154           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17631          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92154           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92047           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91994           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92047           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91458           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91458           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91458           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90604           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                  | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|-----------------------|---------------|
| <b>Total For THE9C1</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| THE9C On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90390           |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total THE9C2 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9C2</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| THE9C On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90657           |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total THE9C3 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9C3</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| THE9D On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86413           |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total THE9D1 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9D1</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| THE9D On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86149           |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total THE9D2 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9D2</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| THE9D On 18/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86255           |                   |                               | 0.00                   | 0                     | 0             |
| <b>Total THE9D3 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9D3</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>              | <b>0</b>      |
| TL20 On 22/02/2020 Spot Bond   |        |            | 9.50500   | 91.77655  | 9.50500            | 91.72023           |                   | 570,300,000,000.00            | 60,000,000             | 30,000,000            |               |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>570,300,000,000.00</b>     | <b>60,000,000</b>      | <b>30,000,000</b>     |               |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   | <b>570,300,000,000.00</b>     | <b>60,000,000</b>      | <b>30,000,000</b>     |               |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   | 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>              |               |
| TN17 On 14/11/2017 Spot Bond   |        |            | 7.99500   | 106.24451 | 7.99500            | 106.22188          |                   | 252,017,000,000,000.00        | 156,600,000,000        | 30,600,000,000        |               |
| <b>Total TN17 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>252,017,000,000,000.00</b> | <b>156,600,000,000</b> | <b>30,600,000,000</b> |               |
| <b>Total For TN17</b>          |        |            |           |           |                    |                    |                   | <b>252,017,000,000,000.00</b> | <b>156,600,000,000</b> | <b>30,600,000,000</b> |               |
| TN20 On 17/09/2020 Spot Bond   |        |            | 9.51000   | 104.63984 | 9.51000            | 104.61313          |                   | 258,672,000,000,000.00        | 27,200,000,000         | 23,130,899,500        |               |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>258,672,000,000,000.00</b> | <b>27,200,000,000</b>  | <b>23,130,899,500</b> |               |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   | <b>258,672,000,000,000.00</b> | <b>27,200,000,000</b>  | <b>23,130,899,500</b> |               |
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 2.26275   | 100.00000          | 2.25727            |                   | 0.00                          | 0                      | 0                     |               |
| <b>Total TN20U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>               | <b>0</b>              |               |
| <b>Total For TN20U</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>               | <b>0</b>              |               |
| TN23 On 06/11/2023 Spot Bond   |        |            | 9.84500   | 109.99879 | 9.84500            | 109.97006          |                   | 455,429,700,000,000.00        | 46,260,000,000         | 21,130,000,000        |               |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>455,429,700,000,000.00</b> | <b>46,260,000,000</b>  | <b>21,130,000,000</b> |               |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>455,429,700,000,000.00</b> | <b>46,260,000,000</b>  | <b>21,130,000,000</b> |               |
| TN25 On 19/08/2025 Spot Bond   |        |            | 10.07000  | 97.96403  | 10.07000           | 97.93788           |                   | 312,170,000,000,000.00        | 31,000,000,000         | 19,890,000,000        |               |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>312,170,000,000,000.00</b> | <b>31,000,000,000</b>  | <b>19,890,000,000</b> |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| <b>Total For TN25</b>         |        |            |           |           |                    |                    |                   |            | <b>12,170,000,000,000.00</b> | <b>31,000,000,000</b> | <b>19,890,000,000</b> |
| TN27 On 14/11/2027 Spot Bond  |        |            | 10.05000  | 95.79196  | 10.05000           | 95.76644           |                   |            | 176,880,000,000,000.00       | 17,600,000,000        | 11,080,000,000        |
| <b>Total TN27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,880,000,000,000.00</b>  | <b>17,600,000,000</b> | <b>11,080,000,000</b> |
| <b>Total For TN27</b>         |        |            |           |           |                    |                    |                   |            | <b>6,880,000,000,000.00</b>  | <b>17,600,000,000</b> | <b>11,080,000,000</b> |
| TN30 On 09/10/2030 Spot Bond  |        |            | 10.52500  | 100.00947 | 10.52500           | 99.98144           |                   |            | 71,570,000,000,000.00        | 6,800,000,000         | 12,000,000,000        |
| <b>Total TN30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,570,000,000,000.00</b>  | <b>6,800,000,000</b>  | <b>12,000,000,000</b> |
| <b>Total For TN30</b>         |        |            |           |           |                    |                    |                   |            | <b>1,570,000,000,000.00</b>  | <b>6,800,000,000</b>  | <b>12,000,000,000</b> |
| TN40 On 09/10/2040 Spot Bond  |        |            | 10.75500  | 100.15736 | 10.75500           | 100.12870          |                   |            | 40,869,000,000,000.00        | 3,800,000,000         | 5,300,000,000         |
| <b>Total TN40 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,869,000,000,000.00</b> | <b>3,800,000,000</b>  | <b>5,300,000,000</b>  |
| <b>Total For TN40</b>         |        |            |           |           |                    |                    |                   |            | <b>10,869,000,000,000.00</b> | <b>3,800,000,000</b>  | <b>5,300,000,000</b>  |
| TNF16 On 10/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83300          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TNF16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TNF18 On 22/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89120          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TNF18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TNF18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TORQ1 On 15/08/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49040          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TORQ10 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TORQ10</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TORQ2 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TORQ2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TORQ2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TORQ3 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28465          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TORQ3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TORQ3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TORQ4 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TORQ4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TORQ4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TORQ5 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TORQ5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TORQ5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TORQ6 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75134          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TORQ6 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TORQ6</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TORQ7 On 15/08/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28625          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total TORQ7 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ8 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31836          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ9 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34715          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 113.59800 | 10.00000           | 113.56800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27744          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21243          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14761          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 10/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.44153           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 99.59925  | 10.00000           | 99.57259           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 99.60921  | 9.75000            | 99.58321           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond   |        |            | 100.00000 | 9.62010   | 100.00000          | 9.59529            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63406          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA2 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67132          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TRAA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA3  On 14/06/2024 Spot Bond |        |            | 100.00000 | 8.26957   | 100.00000          | 8.24932            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA4  On 14/06/2024 Spot Bond |        |            | 100.00000 | 8.81017   | 100.00000          | 8.78858            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB2  On 14/06/2024 Spot Bond |        |            | 100.00000 | 9.13452   | 100.00000          | 9.11215            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69613          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC2 On 14/06/2024 Spot Bond  |        |            | 100.00000 | 9.40482   | 100.00000          | 9.38179            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.81159          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD2 On 14/06/2024 Spot Bond  |        |            | 100.00000 | 12.70244  | 100.00000          | 12.67134           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.06540          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE2  On 14/06/2024 Spot Bond |        |            | 100.00000 | 16.32443  | 100.00000          | 16.28446           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE01  On 31/07/2019 Spot Bond |        |            | 100.00000 | 15.12361  | 100.00000          | 15.08698           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE03  On 31/10/2020 Spot Bond |        |            | 100.00000 | 1.54615   | 100.00000          | 1.53436            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TSE03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP177 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.94332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP178 On 29/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.73710           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP179 On 26/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.22200           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP180 On 10/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.94335           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP181 On 21/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.19714           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP182 On 04/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.95615           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP184 On 18/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.65398           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP185 On 03/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.36112           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP186 On 17/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.03835           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP187 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.76914           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP189 On 12/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.49188           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP190 On 12/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.99618           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TSP190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP191 On 26/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.68836           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP192 On 09/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.36705           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP193 On 23/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP194 On 14/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.35837           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP195 On 18/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.04898           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP196 On 15/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.38552           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP197 On 13/10/2016 Spot Bond |        |            | 100.00000 | 50.19026  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01U On 28/08/2019 Spot Bond |        |            | 100.00000 | 16.10493  | 100.00000          | 16.06591           |                   |            |  | 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>      |
| TWC09 On 16/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.98085           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC09 On 06/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC10 On 25/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96677          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC10 On 14/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TWC106</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC10 On 10/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.57915          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC10 On 16/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC10 On 19/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64747          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC11 On 22/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53203          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC110 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC110</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC11 On 21/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53493          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC111 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC111</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC11 On 23/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC116 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC116</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC11 On 17/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03996          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC117 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC117</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC11 On 27/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96164          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC118 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC118</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC12 On 30/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92466          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC120 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC120</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC12 On 14/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC122 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC122</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC12 On 10/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54091          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC123 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC123</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC12 On 08/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC124 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For TWC124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC12 On 18/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45523          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC12 On 13/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.05555          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC12 On 15/01/2016 Spot Bond  |        |            | 100.00000 | 85.09302  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCJ2 On 14/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCJ20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCJ20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCJ2 On 30/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02055          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCJ2 On 15/01/2016 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCJ22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCJ22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCM2 On 14/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCM20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCM20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCM2 On 30/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94521          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCM21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCM21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCM2 On 15/01/2016 Spot Bond  |        |            | 100.00000 | 85.09302  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCM22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCM22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| UG21 On 02/03/2021 Spot Bond   |        |            | 9.19500   | 107.54721 | 9.19500            | 107.52066          |                   |            |  | 0.00        | 0                | 80,000,000        |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| UTR04 On 19/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total UTR042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For UTR042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VJA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.36538   | 100.00000          | 7.35080            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VJA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For VJA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 6.28588   | 100.00000          | 6.26626            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 6.83934   | 100.00000          | 6.64409            |                   |            |  | 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>      |
| VJB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.19700   | 100.00000          | 7.18276            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 6.21493   | 100.00000          | 6.19554            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 6.66806   | 100.00000          | 6.47771            |                   |            |  | 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>      |
| VKC09 On 25/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40525          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC10 On 02/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52367          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC11 On 04/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82674          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC12 On 01/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.32683          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC13 On 01/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE02 On 08/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40610          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE03 On 08/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40794          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|--------------------|
| <b>Total For VKE03</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| VKE04 On 28/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58231          |                   |                               | 0.00                  | 0                    | 0                  |
| <b>Total VKE04 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For VKE04</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| VKE05 On 28/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36954          |                   |                               | 0.00                  | 400,000,000          | 200,000,000        |
| <b>Total VKE05 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>400,000,000</b>   | <b>200,000,000</b> |
| <b>Total For VKE05</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>400,000,000</b>   | <b>200,000,000</b> |
| VKE06 On 08/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38490          |                   |                               | 0.00                  | 0                    | 0                  |
| <b>Total VKE06 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For VKE06</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79529          |                   |                               | 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>           |
| VPA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 6.91968   | 100.00000          | 6.90599            |                   |                               | 0.00                  | 0                    | 0                  |
| <b>Total VPA01U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For VPA01U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| VPA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 6.02208   | 100.00000          | 6.00327            |                   |                               | 0.00                  | 0                    | 0                  |
| <b>Total VPA02U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For VPA02U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 7.76291   | 100.00000          | 7.54130            |                   |                               | 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>           |
| VPB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 6.75132   | 100.00000          | 6.73795            |                   |                               | 0.00                  | 0                    | 0                  |
| <b>Total VPB01U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For VPB01U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| VPB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 5.95113   | 100.00000          | 5.93255            |                   |                               | 0.00                  | 0                    | 0                  |
| <b>Total VPB02U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For VPB02U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 7.93436   | 100.00000          | 7.70786            |                   |                               | 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>           |
| WRS1L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 0.00034   | 100.00000          | 0.00034            |                   |                               | 0.00                  | 0                    | 0                  |
| <b>Total WRS1U SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| <b>Total For WRS1U</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>             | <b>0</b>           |
| WS04 On 30/05/2016 Spot Bond   |        |            | 7.04000   | 107.96980 | 7.04000            | 107.94951          |                   | 128,128,000,000,000.00        | 18,200,000,000        | 9,095,000,000        |                    |
| <b>Total WS04 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>128,128,000,000,000.00</b> | <b>18,200,000,000</b> | <b>9,095,000,000</b> |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded           | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------------|------------------------|
| <b>Total For WS04</b>         |        |            |           |           |                    |                    |                   |            | <b>28,128,000,000,000.00</b> | <b>18,200,000,000</b>      | <b>9,095,000,000</b>   |
| WS05 On 01/08/2018 Spot Bond  |        |            | 1.64000   | 243.36847 | 1.64000            | 243.27607          |                   |            | 0.00                         | 0                          | 0                      |
| <b>Total WS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| <b>Total For WS05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| WSP2 On 28/05/2017 Spot Bond  |        |            | 7.47500   | 105.71617 | 7.47500            | 105.69508          |                   |            | 44,850,000,000,000.00        | 6,000,000,000              | 4,984,400,000          |
| <b>Total WSP2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,850,000,000,000.00</b> | <b>6,000,000,000</b>       | <b>4,984,400,000</b>   |
| <b>Total For WSP2</b>         |        |            |           |           |                    |                    |                   |            | <b>14,850,000,000,000.00</b> | <b>6,000,000,000</b>       | <b>4,984,400,000</b>   |
| WSP3 On 28/05/2019 Spot Bond  |        |            | 7.93500   | 106.72509 | 7.93500            | 106.70252          |                   |            | 0.00                         | 0                          | 0                      |
| <b>Total WSP3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| <b>Total For WSP3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| WSP4 On 28/05/2020 Spot Bond  |        |            | 8.27000   | 106.18703 | 8.27000            | 106.16365          |                   |            | 0.00                         | 0                          | 0                      |
| <b>Total WSP4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| <b>Total For WSP4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| WSP5 On 28/05/2021 Spot Bond  |        |            | 8.49500   | 105.65072 | 8.49500            | 105.62684          |                   |            | 61,164,000,000,000.00        | 7,200,000,000              | 3,579,410,000          |
| <b>Total WSP5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,164,000,000,000.00</b>  | <b>7,200,000,000</b>       | <b>3,579,410,000</b>   |
| <b>Total For WSP5</b>         |        |            |           |           |                    |                    |                   |            | <b>1,164,000,000,000.00</b>  | <b>7,200,000,000</b>       | <b>3,579,410,000</b>   |
| Z020 On 19/10/2015 Spot Bond  |        |            | 6.53000   | 99.94636  | 6.53000            | 99.92849           |                   |            | 0.00                         | 0                          | 0                      |
| <b>Total Z020 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| <b>Total For Z020</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| Z083 On 30/09/2019 Spot Bond  |        |            | 7.32500   | 75.23153  | 7.32500            | 75.21667           |                   |            | 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>               |
| ZA021 On 20/10/2015 Spot Bond |        |            | 100.00000 | 98.91599  | 100.00000          | 98.64865           |                   |            | 0.00                         | 0                          | 0                      |
| <b>Total ZA021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| <b>Total For ZA021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 52.43104  | 100.00000          | 52.33157           |                   |            | 0.00                         | 0                          | 0                      |
| <b>Total ZA029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| <b>Total For ZA029</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>0</b>               |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2.00e+017</b>             | <b>122,409,817,284,700</b> | <b>141,830,015,600</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            | <b>2.00e+017</b>             | <b>409,817,284,700</b>     | <b>141,830,015,600</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            | <b>2.00e+017</b>             | <b>409,817,285,861</b>     | <b>141,830,484,594</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>                   | <b>67,407</b>          |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            | <b>2.00e+017</b>             | <b>409,817,285,861</b>     | <b>141,830,552,001</b> |