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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2015

| 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 04/02/2016 Bond Future |        |            | 10.78625  | 77.34392  | 10.79769           | 77.27266           |                   |            | 0.00        | 0                | 8,710         |
| ES33 On 05/05/2016 Bond Future |        |            | 10.88650  | 74.95851  | 10.89808           | 74.88749           |                   |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future |        |            | 10.97316  | 76.44411  | 10.98446           | 76.37576           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,710</b>  |
| ES33 On 04/02/2016 Bond Future | 10.01  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 10.01  | Put        |           |           | 5,162.82000        | 5.16282            | 5,091,560         |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 9.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 9.99   | Put        |           |           | 5,300.95000        | 5.30095            | 5,229,690         |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 10.00  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/02/2016 Bond Future | 10.00  | Put        |           |           | 5,231.84000        | 5.23184            | 5,160,580         |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future | 10.00  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future | 10.00  | Put        |           |           | 5,834.56000        | 5.83456            | 5,763,540         |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future | 10.01  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future | 10.01  | Put        |           |           | 5,765.79000        | 5.76579            | 5,694,770         |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future | 9.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 05/05/2016 Bond Future | 9.99   | Put        |           |           | 5,903.43000        | 5.90343            | 5,832,410         |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future | 10.26  | Put        |           |           | 4,587.01000        | 4.58701            | 4,518,660         |            | 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 04/08/2016 Bond Future  | 10.24  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future  | 10.24  | Put        |           |           | 4,719.76000        | 4.71976            | 4,651,410         |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future  | 10.25  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future  | 10.25  | Put        |           |           | 4,653.34000        | 4.65334            | 4,584,990         |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future  | 10.26  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total ES33 Option</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,710</b>  |
| ES42 On 04/02/2016 Bond Future  |        |            | 10.93395  | 81.56433  | 10.95043           | 81.44886           |                   |            | 0.00        | 0                | 2,750         |
| ES42 On 05/05/2016 Bond Future  |        |            | 11.03444  | 78.78468  | 11.05126           | 78.66877           |                   |            | 0.00        | 0                | 4,500         |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,250</b>  |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,250</b>  |
| I2025 On 04/02/2016 Bond Future |        |            | 119.77104 | 119.77104 | 119.78670          | 119.78670          |                   |            | 0.00        | 0                | 1,831         |
| I2025 On 05/05/2016 Bond Future |        |            | 121.92627 | 121.92627 | 121.94443          | 121.94443          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,831</b>  |
| 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        |           |           | 6,203.30000        | 6.20330            | 6,218,960         |            | 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        |           |           | 6,213.30000        | 6.21330            | 6,228,960         |            | 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        |           |           | 6,223.30000        | 6.22330            | 6,238,960         |            | 0.00        | 0                | 0             |
| I2025 On 05/05/2016 Bond Future | 125.99 | Put        |           |           | 4,045.57000        | 4.04557            | 4,063,730         |            | 0.00        | 0                | 0             |
| I2025 On 05/05/2016 Bond Future | 126.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 05/05/2016 Bond Future | 126.00 | Put        |           |           | 4,055.57000        | 4.05557            | 4,073,730         |            | 0.00        | 0                | 0             |
| I2025 On 05/05/2016 Bond Future | 126.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 05/05/2016 Bond Future | 126.01 | Put        |           |           | 4,065.57000        | 4.06557            | 4,083,730         |            | 0.00        | 0                | 0             |
| I2025 On 05/05/2016 Bond Future | 125.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2025 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,831</b>  |
| I2033 On 04/02/2016 Bond Future |        |            | 99.00163  | 99.00163  | 99.01411           | 99.01411           |                   |            | 0.00        | 0                | 185           |
| I2033 On 05/05/2016 Bond Future |        |            | 99.80790  | 99.80790  | 99.82252           | 99.82252           |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>185</b>    |
| I2033 On 04/02/2016 Bond Future | 102.39 | Put        |           |           | 3,375.89000        | 3.37589            | 3,388,370         |            | 0.00        | 0                | 0             |
| I2033 On 04/02/2016 Bond Future | 102.40 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033 On 04/02/2016 Bond Future | 102.40 | Put        |           |           | 3,385.89000        | 3.38589            | 3,398,370         |            | 0.00        | 0                | 0             |
| I2033 On 04/02/2016 Bond Future | 102.41 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033 On 04/02/2016 Bond Future | 102.41 | Put        |           |           | 3,395.89000        | 3.39589            | 3,408,370         |            | 0.00        | 0                | 0             |
| I2033 On 04/02/2016 Bond Future | 102.39 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033 On 05/05/2016 Bond Future | 102.39 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033 On 05/05/2016 Bond Future | 102.39 | Put        |           |           | 2,567.48000        | 2.56748            | 2,582,100         |            | 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 | 102.40 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.40 | Put        |           |           | 2,577.48000        | 2.57748            | 2,592,100         |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.41 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 05/05/2016 | Bond Future | 102.41 | Put        |           |           | 2,587.48000        | 2.58748            | 2,602,100         |            | 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>185</b>    |
| I2038                     | On | 04/02/2016 | Bond Future |        |            | 125.02269 | 125.02269 | 125.03920          | 125.03920          |                   |            | 0.00        | 0                | 17,749        |
| I2038                     | On | 05/05/2016 | Bond Future |        |            | 127.27258 | 127.27258 | 127.29155          | 127.29155          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,749</b> |
| 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        |           |           | 5,950.80000        | 5.95080            | 5,967,310         |            | 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        |           |           | 5,960.80000        | 5.96080            | 5,977,310         |            | 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        |           |           | 5,970.80000        | 5.97080            | 5,987,310         |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/05/2016 | Bond Future | 131.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/05/2016 | Bond Future | 131.00 | Put        |           |           | 3,708.45000        | 3.70845            | 3,727,420         |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/05/2016 | Bond Future | 131.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/05/2016 | Bond Future | 131.01 | Put        |           |           | 3,718.45000        | 3.71845            | 3,737,420         |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/05/2016 | Bond Future | 130.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/05/2016 | Bond Future | 130.99 | Put        |           |           | 3,698.45000        | 3.69845            | 3,717,420         |            | 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>17,749</b> |
| I2046                     | On | 04/02/2016 | Bond Future |        |            | 123.56590 | 123.56590 | 123.58171          | 123.58171          |                   |            | 0.00        | 0                | 12,126        |
| I2046                     | On | 05/05/2016 | Bond Future |        |            | 124.36010 | 124.36010 | 124.37840          | 124.37840          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>12,126</b> |
| I2046                     | On | 04/02/2016 | Bond Future | 127.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 127.99 | Put        |           |           | 4,408.29000        | 4.40829            | 4,424,100         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.00 | Put        |           |           | 4,418.29000        | 4.41829            | 4,434,100         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/02/2016 | Bond Future | 128.01 | Put        |           |           | 4,428.29000        | 4.42829            | 4,444,100         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/05/2016 | Bond Future | 129.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/05/2016 | Bond Future | 129.99 | Put        |           |           | 5,611.60000        | 5.61160            | 5,629,900         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/05/2016 | Bond Future | 130.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/05/2016 | Bond Future | 130.00 | Put        |           |           | 5,621.60000        | 5.62160            | 5,639,900         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/05/2016 | Bond Future | 130.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/05/2016 | Bond Future | 130.01 | Put        |           |           | 5,631.60000        | 5.63160            | 5,649,900         |            | 0.00        | 0                | 0             |
| <b>Total I2046 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 I2046</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>12,126</b> |
| I2050 On 04/02/2016 Bond Future |        |            | 128.14295 | 128.14295 | 128.15924          | 128.15924          |                   |            | 17,940,013.00         | 140              | 13,313        |
| I2050 On 05/05/2016 Bond Future |        |            | 130.44874 | 130.44874 | 130.46759          | 130.46759          |                   |            | 0.00                  | 0                | 0             |
| <b>Total I2050 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>17,940,013.00</b>  | <b>140</b>       | <b>13,313</b> |
| 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        |           |           | 9,830.76000        | 9.83076            | 9,847,050         |            | 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        |           |           | 9,840.76000        | 9.84076            | 9,857,050         |            | 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        |           |           | 9,850.76000        | 9.85076            | 9,867,050         |            | 0.00                  | 0                | 0             |
| I2050 On 05/05/2016 Bond Future | 137.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050 On 05/05/2016 Bond Future | 137.99 | Put        |           |           | 7,522.41000        | 7.52241            | 7,541,260         |            | 0.00                  | 0                | 0             |
| I2050 On 05/05/2016 Bond Future | 138.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050 On 05/05/2016 Bond Future | 138.00 | Put        |           |           | 7,532.41000        | 7.53241            | 7,551,260         |            | 0.00                  | 0                | 0             |
| I2050 On 05/05/2016 Bond Future | 138.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0             |
| I2050 On 05/05/2016 Bond Future | 138.01 | Put        |           |           | 7,542.41000        | 7.54241            | 7,561,260         |            | 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>17,940,013.00</b>  | <b>140</b>       | <b>13,313</b> |
| R186 On 04/02/2016 Bond Future  |        |            | 9.38260   | 108.92152 | 9.38359            | 108.91452          |                   | 10.52      | 554,519,458.32        | 5,091            | 68,095        |
| R186 On 05/05/2016 Bond Future  |        |            | 9.45914   | 110.90177 | 9.45984            | 110.89692          |                   | 10.22      | 0.00                  | 0                | 0             |
| R186 On 04/08/2016 Bond Future  |        |            | 9.51779   | 107.79292 | 9.51766            | 107.79380          |                   | 10.45      | 0.00                  | 0                | 0             |
| <b>Total R186 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>554,519,458.32</b> | <b>5,091</b>     | <b>68,095</b> |
| R186 On 04/02/2016 Bond Future  | 8.85   | Call       |           |           | 380.57000          | 0.38057            | 348,940           | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 8.85   | Put        |           |           | 4,244.59000        | 4.24459            | 4,205,960         | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 9.20   | Call       |           |           | 1,046.08000        | 1.04608            | 1,000,070         | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 9.20   | Put        |           |           | 2,354.49000        | 2.35449            | 2,301,480         | 10.20      | 0.00                  | 0                | 700           |
| R186 On 04/02/2016 Bond Future  | 8.75   | Call       |           |           | 270.91000          | 0.27091            | 244,560           | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 8.75   | Put        |           |           | 4,880.19000        | 4.88019            | 4,846,840         | 10.20      | 0.00                  | 0                | 11,695        |
| R186 On 04/02/2016 Bond Future  | 8.80   | Call       |           |           | 322.05000          | 0.32205            | 293,060           | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 8.80   | Put        |           |           | 4,557.85000        | 4.55785            | 4,521,860         | 10.20      | 0.00                  | 0                | 5,000         |
| R186 On 04/02/2016 Bond Future  | 8.83   | Call       |           |           | 356.24000          | 0.35624            | 325,660           | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 8.83   | Put        |           |           | 4,368.77000        | 4.36877            | 4,331,190         | 10.20      | 0.00                  | 0                | 33            |
| R186 On 04/02/2016 Bond Future  | 8.45   | Call       |           |           | 84.20000           | 0.08420            | 71,770            | 10.20      | 0.00                  | 0                | 350           |
| R186 On 04/02/2016 Bond Future  | 8.45   | Put        |           |           | 6,970.50000        | 6.97050            | 6,951,070         | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 8.65   | Call       |           |           | 188.22000          | 0.18822            | 167,000           | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 8.65   | Put        |           |           | 5,549.58000        | 5.54958            | 5,521,360         | 10.20      | 0.00                  | 0                | 340           |
| R186 On 04/02/2016 Bond Future  | 8.70   | Call       |           |           | 226.51000          | 0.22651            | 202,760           | 10.20      | 0.00                  | 0                | 0             |
| R186 On 04/02/2016 Bond Future  | 8.70   | Put        |           |           | 5,210.97000        | 5.21097            | 5,180,220         | 10.20      | 0.00                  | 0                | 5,000         |
| R186 On 04/02/2016 Bond Future  | 7.90   | Call       |           |           | 5.24000            | 0.00524            | 3,840             | 10.20      | 0.00                  | 0                | 680           |
| R186 On 04/02/2016 Bond Future  | 7.90   | Put        |           |           | 11,232.23000       | 11.23223           | 11,223,830        | 10.20      | 0.00                  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186                     | On | 04/02/2016 | Bond Future | 7.51   | Call       |           |           | 0.42000            | 0.00042            | 0,270             | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 04/02/2016 | Bond Future | 7.51   | Put        |           |           | 14,441.38000       | 14.44138           | 14,434,230        | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 04/02/2016 | Bond Future | 8.02   | Call       |           |           | 10.34000           | 0.01034            | 7,870             | 10.20      | 0.00                  | 0                | 700            |
| R186                     | On | 04/02/2016 | Bond Future | 8.02   | Put        |           |           | 10,271.46000       | 10.27146           | 10,261,990        | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 04/02/2016 | Bond Future | 8.40   | Call       |           |           | 67.74000           | 0.06774            | 57,100            | 10.20      | 0.00                  | 0                | 680            |
| R186                     | On | 04/02/2016 | Bond Future | 8.40   | Put        |           |           | 7,339.65000        | 7.33965            | 7,322,010         | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 04/02/2016 | Bond Future | 7.49   | Call       |           |           | 0.37000            | 0.00037            | 0,230             | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 04/02/2016 | Bond Future | 7.49   | Put        |           |           | 14,609.29000       | 14.60929           | 14,602,150        | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 04/02/2016 | Bond Future | 7.50   | Call       |           |           | 0.39000            | 0.00039            | 0,250             | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 04/02/2016 | Bond Future | 7.50   | Put        |           |           | 14,525.29000       | 14.52529           | 14,518,150        | 10.20      | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.75   | Call       |           |           | 937.54000          | 0.93754            | 915,830           | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.75   | Put        |           |           | 6,007.59000        | 6.00759            | 5,981,030         | 9.90       | 0.00                  | 0                | 1,900          |
| R186                     | On | 05/05/2016 | Bond Future | 8.34   | Put        |           |           | 8,575.22000        | 8.57522            | 8,555,620         | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.35   | Call       |           |           | 435.59000          | 0.43559            | 420,660           | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.35   | Put        |           |           | 8,507.78000        | 8.50778            | 8,488,000         | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 7.56   | Call       |           |           | 62.92000           | 0.06292            | 58,820            | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.85   | Call       |           |           | 1,112.81000        | 1.11281            | 1,089,650         | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.85   | Put        |           |           | 5,449.01000        | 5.44901            | 5,421,000         | 9.90       | 0.00                  | 0                | 5,350          |
| R186                     | On | 05/05/2016 | Bond Future | 8.33   | Call       |           |           | 417.73000          | 0.41773            | 403,140           | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 7.56   | Put        |           |           | 14,392.18000       | 14.39218           | 14,383,230        | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.33   | Put        |           |           | 8,642.88000        | 8.64288            | 8,623,440         | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 05/05/2016 | Bond Future | 8.34   | Call       |           |           | 426.58000          | 0.42658            | 411,830           | 9.90       | 0.00                  | 0                | 0              |
| R186                     | On | 04/08/2016 | Bond Future | 8.49   | Put        |           |           | 8,339.66000        | 8.33966            | 8,323,640         | 10.12      | 0.00                  | 0                | 0              |
| R186                     | On | 04/08/2016 | Bond Future | 8.50   | Call       |           |           | 1,061.79000        | 1.06179            | 1,044,780         | 10.12      | 0.00                  | 0                | 0              |
| R186                     | On | 04/08/2016 | Bond Future | 8.50   | Put        |           |           | 8,280.13000        | 8.28013            | 8,264,000         | 10.12      | 0.00                  | 0                | 0              |
| R186                     | On | 04/08/2016 | Bond Future | 8.51   | Call       |           |           | 1,076.58000        | 1.07658            | 1,059,470         | 10.12      | 0.00                  | 0                | 0              |
| R186                     | On | 04/08/2016 | Bond Future | 8.51   | Put        |           |           | 8,220.80000        | 8.22080            | 8,204,570         | 10.12      | 0.00                  | 0                | 0              |
| R186                     | On | 04/08/2016 | Bond Future | 8.49   | Call       |           |           | 1,047.14000        | 1.04714            | 1,030,240         | 10.12      | 0.00                  | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>32,428</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>554,519,458.32</b> | <b>5,091</b>     | <b>100,523</b> |
| R197                     | On | 04/02/2016 | Bond Future |        |            | 286.24424 | 286.24424 | 286.28156          | 286.28156          |                   |            | 0.00                  | 0                | 714            |
| R197                     | On | 05/05/2016 | Bond Future |        |            | 291.39494 | 291.39494 | 291.43827          | 291.43827          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>714</b>     |
| 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        |           |           | 10,708.44000       | 10.70844           | 10,745,760        |            | 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        |           |           | 10,718.44000       | 10.71844           | 10,755,760        |            | 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        |           |           | 10,728.44000       | 10.72844           | 10,765,760        |            | 0.00                  | 0                | 0              |
| R197                     | On | 05/05/2016 | Bond Future | 300.01 | Put        |           |           | 8,571.73000        | 8.57173            | 8,615,060         |            | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R197                      | On | 05/05/2016 | Bond Future | 299.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                      | On | 05/05/2016 | Bond Future | 299.99 | Put        |           |           | 8,551.73000        | 8.55173            | 8,595,060         |            | 0.00        | 0                | 0             |
| R197                      | On | 05/05/2016 | Bond Future | 300.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                      | On | 05/05/2016 | Bond Future | 300.00 | Put        |           |           | 8,561.73000        | 8.56173            | 8,605,060         |            | 0.00        | 0                | 0             |
| R197                      | On | 05/05/2016 | Bond Future | 300.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>714</b>    |
| R202                      | On | 04/02/2016 | Bond Future |        |            | 229.16899 | 229.16899 | 229.19780          | 229.19780          |                   |            | 0.00        | 0                | 43,015        |
| R202                      | On | 05/05/2016 | Bond Future |        |            | 233.29280 | 233.29280 | 233.32661          | 233.32661          |                   |            | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>43,015</b> |
| R202                      | On | 04/02/2016 | Bond Future | 239.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 239.99 | Put        |           |           | 10,792.20000       | 10.79220           | 10,821,010        |            | 0.00        | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.00 | Put        |           |           | 10,802.20000       | 10.80220           | 10,831,010        |            | 0.00        | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/02/2016 | Bond Future | 240.01 | Put        |           |           | 10,812.20000       | 10.81220           | 10,841,010        |            | 0.00        | 0                | 0             |
| R202                      | On | 05/05/2016 | Bond Future | 247.01 | Put        |           |           | 13,683.39000       | 13.68339           | 13,717,200        |            | 0.00        | 0                | 0             |
| R202                      | On | 05/05/2016 | Bond Future | 246.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 05/05/2016 | Bond Future | 246.99 | Put        |           |           | 13,663.39000       | 13.66339           | 13,697,200        |            | 0.00        | 0                | 0             |
| R202                      | On | 05/05/2016 | Bond Future | 247.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 05/05/2016 | Bond Future | 247.00 | Put        |           |           | 13,673.39000       | 13.67339           | 13,707,200        |            | 0.00        | 0                | 0             |
| R202                      | On | 05/05/2016 | Bond Future | 247.01 | Call       |           |           | 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>43,015</b> |
| R2023                     | On | 04/02/2016 | Bond Future |        |            | 9.26402   | 95.74600  | 9.27039            | 95.71515           |                   | 8.05       | 0.00        | 0                | 16,357        |
| R2023                     | On | 05/05/2016 | Bond Future |        |            | 9.35138   | 93.55649  | 9.35765            | 93.52700           |                   | 8.10       | 0.00        | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future |        |            | 9.41627   | 95.40996  | 9.42175            | 95.38494           |                   | 7.82       | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,357</b> |
| R2023                     | On | 04/02/2016 | Bond Future | 8.01   | Call       |           |           | 10.76000           | 0.01076            | 8,650             | 7.78       | 0.00        | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 8.01   | Put        |           |           | 6,376.20000        | 6.37620            | 6,343,240         | 7.78       | 0.00        | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 7.99   | Call       |           |           | 9.67000            | 0.00967            | 7,740             | 7.78       | 0.00        | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 7.99   | Put        |           |           | 6,480.47000        | 6.48047            | 6,447,690         | 7.78       | 0.00        | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 8.00   | Call       |           |           | 10.20000           | 0.01020            | 8,180             | 7.78       | 0.00        | 0                | 0             |
| R2023                     | On | 04/02/2016 | Bond Future | 8.00   | Put        |           |           | 6,428.30000        | 6.42830            | 6,395,430         | 7.78       | 0.00        | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.24   | Call       |           |           | 275.01000          | 0.27501            | 268,620           | 7.82       | 0.00        | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.24   | Put        |           |           | 5,723.48000        | 5.72348            | 5,687,600         | 7.82       | 0.00        | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.25   | Call       |           |           | 280.90000          | 0.28090            | 274,450           | 7.82       | 0.00        | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.25   | Put        |           |           | 5,678.87000        | 5.67887            | 5,642,930         | 7.82       | 0.00        | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.26   | Call       |           |           | 286.89000          | 0.28689            | 280,390           | 7.82       | 0.00        | 0                | 0             |
| R2023                     | On | 05/05/2016 | Bond Future | 8.26   | Put        |           |           | 5,634.39000        | 5.63439            | 5,598,400         | 7.82       | 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 | 04/08/2016 | Bond Future | 8.24   | Put        |           |           | 6,136.63000        | 6.13663            | 6,106,300         | 7.56       | 0.00        | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.25   | Call       |           |           | 546.88000          | 0.54688            | 541,550           | 7.56       | 0.00        | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.25   | Put        |           |           | 6,095.59000        | 6.09559            | 6,065,240         | 7.56       | 0.00        | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.26   | Call       |           |           | 555.05000          | 0.55505            | 549,700           | 7.56       | 0.00        | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.26   | Put        |           |           | 6,054.67000        | 6.05467            | 6,024,300         | 7.56       | 0.00        | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.24   | Call       |           |           | 538.80000          | 0.53880            | 533,490           | 7.56       | 0.00        | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,357</b> |
| R203                      | On | 04/02/2016 | Bond Future |        |            | 8.19114   | 103.40524 | 8.19341            | 103.40190          |                   | 1.89       | 0.00        | 0                | 17,164        |
| R203                      | On | 05/05/2016 | Bond Future |        |            | 8.34848   | 101.11449 | 8.34953            | 101.11318          |                   | 1.68       | 0.00        | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future |        |            | 8.43135   | 103.11805 | 8.42732            | 103.12219          |                   | 1.41       | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,164</b> |
| R203                      | On | 04/02/2016 | Bond Future | 7.25   | Call       |           |           | 5.07000            | 0.00507            | 4,140             | 1.81       | 0.00        | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.25   | Put        |           |           | 1,405.52000        | 1.40552            | 1,401,250         | 1.81       | 0.00        | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.26   | Call       |           |           | 5.38000            | 0.00538            | 4,410             | 1.81       | 0.00        | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.26   | Put        |           |           | 1,390.85000        | 1.39085            | 1,386,540         | 1.81       | 0.00        | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.24   | Call       |           |           | 4.78000            | 0.00478            | 3,890             | 1.81       | 0.00        | 0                | 0             |
| R203                      | On | 04/02/2016 | Bond Future | 7.24   | Put        |           |           | 1,420.22000        | 1.42022            | 1,415,990         | 1.81       | 0.00        | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.25   | Call       |           |           | 38.35000           | 0.03835            | 36,800            | 1.60       | 0.00        | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.25   | Put        |           |           | 1,427.50000        | 1.42750            | 1,424,640         | 1.60       | 0.00        | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.26   | Call       |           |           | 39.42000           | 0.03942            | 37,840            | 1.60       | 0.00        | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.26   | Put        |           |           | 1,415.82000        | 1.41582            | 1,412,930         | 1.60       | 0.00        | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.24   | Call       |           |           | 37.30000           | 0.03730            | 35,780            | 1.60       | 0.00        | 0                | 0             |
| R203                      | On | 05/05/2016 | Bond Future | 7.24   | Put        |           |           | 1,439.21000        | 1.43921            | 1,436,380         | 1.60       | 0.00        | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.24   | Call       |           |           | 73.29000           | 0.07329            | 71,210            | 1.34       | 0.00        | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.24   | Put        |           |           | 1,305.23000        | 1.30523            | 1,307,290         | 1.34       | 0.00        | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.25   | Call       |           |           | 74.67000           | 0.07467            | 72,560            | 1.34       | 0.00        | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.25   | Put        |           |           | 1,296.14000        | 1.29614            | 1,298,170         | 1.34       | 0.00        | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.26   | Call       |           |           | 76.07000           | 0.07607            | 73,940            | 1.34       | 0.00        | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.26   | Put        |           |           | 1,287.07000        | 1.28707            | 1,289,080         | 1.34       | 0.00        | 0                | 0             |
| <b>Total R203 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,164</b> |
| R2030                     | On | 04/02/2016 | Bond Future |        |            | 9.78253   | 86.76812  | 9.78350            | 86.76153           |                   |            | 0.00        | 0                | 18,207        |
| R2030                     | On | 05/05/2016 | Bond Future |        |            | 9.85969   | 88.34611  | 9.86042            | 88.34123           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,207</b> |
| R2030                     | On | 04/02/2016 | Bond Future | 8.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/02/2016 | Bond Future | 8.74   | Put        |           |           | 7,527.11000        | 7.52711            | 7,520,520         |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/02/2016 | Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/02/2016 | Bond Future | 8.75   | Put        |           |           | 7,450.67000        | 7.45067            | 7,444,080         |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/02/2016 | Bond Future | 8.76   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030                     | On | 04/02/2016 | Bond Future | 8.76   | Put        |           |           | 7,374.33000        | 7.37433            | 7,367,740         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 6,042.63000        | 6.04263            | 6,037,750         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 5,969.03000        | 5.96903            | 5,964,150         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 6,116.32000        | 6.11632            | 6,111,440         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,207</b> |
| R2032                     | On | 04/02/2016 | Bond Future |        |            | 9.86688   | 90.03120  | 9.87292            | 89.98762           |                   | 13.56      | 0.00        | 0                | 8,437         |
| R2032                     | On | 05/05/2016 | Bond Future |        |            | 9.94162   | 87.51040  | 9.94760            | 87.46787           |                   | 13.91      | 0.00        | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future |        |            | 10.00205  | 89.24492  | 10.00755           | 89.20630           |                   | 13.60      | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,437</b>  |
| R2032                     | On | 04/02/2016 | Bond Future | 8.69   | Call       |           |           | 34.76000           | 0.03476            | 28,870            | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 8.69   | Put        |           |           | 9,224.47000        | 9.22447            | 9,175,000         | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 8.70   | Call       |           |           | 36.44000           | 0.03644            | 30,340            | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 8.70   | Put        |           |           | 9,142.63000        | 9.14263            | 9,092,950         | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 8.71   | Call       |           |           | 38.20000           | 0.03820            | 31,870            | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 8.71   | Put        |           |           | 9,060.97000        | 9.06097            | 9,011,060         | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 9.20   | Call       |           |           | 276.64000          | 0.27664            | 253,650           | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 9.20   | Put        |           |           | 5,337.76000        | 5.33776            | 5,271,190         | 13.17      | 0.00        | 0                | 22            |
| R2032                     | On | 04/02/2016 | Bond Future | 9.30   | Call       |           |           | 385.40000          | 0.38540            | 358,400           | 13.17      | 0.00        | 0                | 0             |
| R2032                     | On | 04/02/2016 | Bond Future | 9.30   | Put        |           |           | 4,667.41000        | 4.66741            | 4,596,830         | 13.17      | 0.00        | 0                | 22            |
| R2032                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 703.68000          | 0.70368            | 690,490           | 13.50      | 0.00        | 0                | 0             |
| R2032                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 7,845.87000        | 7.84587            | 7,790,150         | 13.50      | 0.00        | 0                | 0             |
| R2032                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 716.76000          | 0.71676            | 703,490           | 13.50      | 0.00        | 0                | 0             |
| R2032                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 7,779.15000        | 7.77915            | 7,723,350         | 13.50      | 0.00        | 0                | 0             |
| R2032                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 690.79000          | 0.69079            | 677,670           | 13.50      | 0.00        | 0                | 0             |
| R2032                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 7,912.88000        | 7.91288            | 7,857,230         | 13.50      | 0.00        | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.00   | Call       |           |           | 1,229.08000        | 1.22908            | 1,219,340         | 13.21      | 0.00        | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.00   | Put        |           |           | 8,749.77000        | 8.74977            | 8,701,410         | 13.21      | 0.00        | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.01   | Call       |           |           | 1,245.41000        | 1.24541            | 1,235,660         | 13.21      | 0.00        | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.01   | Put        |           |           | 8,686.84000        | 8.68684            | 8,638,470         | 13.21      | 0.00        | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 8.99   | Call       |           |           | 1,212.91000        | 1.21291            | 1,203,180         | 13.21      | 0.00        | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 8.99   | Put        |           |           | 8,812.97000        | 8.81297            | 8,764,620         | 13.21      | 0.00        | 0                | 0             |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>44</b>     |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,481</b>  |
| R2037                     | On | 04/02/2016 | Bond Future |        |            | 9.98013   | 87.29759  | 9.99121            | 87.21111           |                   | 15.22      | 0.00        | 0                | 50,569        |
| R2037                     | On | 05/05/2016 | Bond Future |        |            | 10.05288  | 88.88528  | 10.06408           | 88.79899           |                   | 14.90      | 0.00        | 0                | 0             |
| R2037                     | On | 04/08/2016 | Bond Future |        |            | 10.11368  | 86.38699  | 10.12460           | 86.30384           |                   | 15.33      | 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 R2037 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,569</b> |
| R2037 On 04/02/2016 Bond Future | 8.76   | Put        |           |           | 10,548.38000       | 10.54838           | 10,457,100        | 14.80      | 0.00        | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 9.30   | Call       |           |           | 285.88000          | 0.28588            | 266,190           | 14.80      | 0.00        | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 9.30   | Put        |           |           | 5,956.29000        | 5.95629            | 5,850,120         | 14.80      | 0.00        | 0                | 16            |
| R2037 On 04/02/2016 Bond Future | 9.43   | Call       |           |           | 439.85000          | 0.43985            | 416,570           | 14.80      | 0.00        | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 9.43   | Put        |           |           | 4,999.73000        | 4.99973            | 4,889,970         | 14.80      | 0.00        | 0                | 16            |
| R2037 On 04/02/2016 Bond Future | 8.74   | Call       |           |           | 27.34000           | 0.02734            | 22,880            | 14.80      | 0.00        | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.74   | Put        |           |           | 10,732.65000       | 10.73265           | 10,641,710        | 14.80      | 0.00        | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.75   | Call       |           |           | 28.73000           | 0.02873            | 24,100            | 14.80      | 0.00        | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.75   | Put        |           |           | 10,640.42000       | 10.64042           | 10,549,310        | 14.80      | 0.00        | 0                | 0             |
| R2037 On 04/02/2016 Bond Future | 8.76   | Call       |           |           | 30.18000           | 0.03018            | 25,380            | 14.80      | 0.00        | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.00   | Call       |           |           | 611.59000          | 0.61159            | 604,460           | 14.47      | 0.00        | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.00   | Put        |           |           | 9,465.12000        | 9.46512            | 9,371,700         | 14.47      | 0.00        | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.01   | Call       |           |           | 623.69000          | 0.62369            | 616,560           | 14.47      | 0.00        | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 9.01   | Put        |           |           | 9,387.47000        | 9.38747            | 9,294,050         | 14.47      | 0.00        | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 8.99   | Call       |           |           | 599.67000          | 0.59967            | 592,540           | 14.47      | 0.00        | 0                | 0             |
| R2037 On 05/05/2016 Bond Future | 8.99   | Put        |           |           | 9,543.08000        | 9.54308            | 9,449,660         | 14.47      | 0.00        | 0                | 0             |
| R2037 On 04/08/2016 Bond Future | 9.24   | Put        |           |           | 8,752.91000        | 8.75291            | 8,670,100         | 14.89      | 0.00        | 0                | 0             |
| R2037 On 04/08/2016 Bond Future | 9.25   | Call       |           |           | 1,599.24000        | 1.59924            | 1,599,690         | 14.89      | 0.00        | 0                | 0             |
| R2037 On 04/08/2016 Bond Future | 9.25   | Put        |           |           | 8,686.67000        | 8.68667            | 8,603,970         | 14.89      | 0.00        | 0                | 0             |
| R2037 On 04/08/2016 Bond Future | 9.26   | Call       |           |           | 1,619.48000        | 1.61948            | 1,620,040         | 14.89      | 0.00        | 0                | 0             |
| R2037 On 04/08/2016 Bond Future | 9.26   | Put        |           |           | 8,620.74000        | 8.62074            | 8,538,150         | 14.89      | 0.00        | 0                | 0             |
| R2037 On 04/08/2016 Bond Future | 9.24   | Call       |           |           | 1,579.18000        | 1.57918            | 1,579,520         | 14.89      | 0.00        | 0                | 0             |
| <b>Total R2037 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>32</b>     |
| <b>Total For R2037</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,601</b> |
| R204 On 04/02/2016 Bond Future  |        |            | 8.58037   | 99.63003  | 8.58206            | 99.62585           |                   | 3.53       | 0.00        | 0                | 38,369        |
| R204 On 05/05/2016 Bond Future  |        |            | 8.70848   | 101.44140 | 8.70946            | 101.43917          |                   | 3.22       | 0.00        | 0                | 0             |
| R204 On 04/08/2016 Bond Future  |        |            | 8.79687   | 99.40819  | 8.79537            | 99.41130           |                   | 3.05       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>38,369</b> |
| R204 On 04/02/2016 Bond Future  | 7.49   | Call       |           |           | 5.75000            | 0.00575            | 4,560             | 3.38       | 0.00        | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.49   | Put        |           |           | 2,751.01000        | 2.75101            | 2,745,640         | 3.38       | 0.00        | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.50   | Call       |           |           | 6.09000            | 0.00609            | 4,850             | 3.38       | 0.00        | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.50   | Put        |           |           | 2,725.79000        | 2.72579            | 2,720,370         | 3.38       | 0.00        | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.51   | Call       |           |           | 6.46000            | 0.00646            | 5,150             | 3.38       | 0.00        | 0                | 0             |
| R204 On 04/02/2016 Bond Future  | 7.51   | Put        |           |           | 2,700.60000        | 2.70060            | 2,695,110         | 3.38       | 0.00        | 0                | 0             |
| R204 On 05/05/2016 Bond Future  | 7.74   | Call       |           |           | 121.96000          | 0.12196            | 117,900           | 3.08       | 0.00        | 0                | 0             |
| R204 On 05/05/2016 Bond Future  | 7.74   | Put        |           |           | 2,356.24000        | 2.35624            | 2,349,950         | 3.08       | 0.00        | 0                | 0             |
| R204 On 05/05/2016 Bond Future  | 7.75   | Call       |           |           | 124.89000          | 0.12489            | 120,770           | 3.08       | 0.00        | 0                | 0             |
| R204 On 05/05/2016 Bond Future  | 7.75   | Put        |           |           | 2,335.80000        | 2.33580            | 2,329,450         | 3.08       | 0.00        | 0                | 0             |
| R204 On 05/05/2016 Bond Future  | 7.76   | Call       |           |           | 127.87000          | 0.12787            | 123,700           | 3.08       | 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 | 05/05/2016 | Bond Future | 7.76   | Put        |           |           | 2,315.42000        | 2.31542            | 2,309,020         | 3.08       | 0.00        | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.75   | Call       |           |           | 216.04000          | 0.21604            | 211,610           | 2.92       | 0.00        | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.75   | Put        |           |           | 2,413.17000        | 2.41317            | 2,411,850         | 2.92       | 0.00        | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.76   | Call       |           |           | 219.68000          | 0.21968            | 215,210           | 2.92       | 0.00        | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.76   | Put        |           |           | 2,395.50000        | 2.39550            | 2,394,140         | 2.92       | 0.00        | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.74   | Call       |           |           | 212.44000          | 0.21244            | 208,050           | 2.92       | 0.00        | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.74   | Put        |           |           | 2,430.88000        | 2.43088            | 2,429,600         | 2.92       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>38,369</b> |
| R2040                     | On | 04/02/2016 | Bond Future |        |            | 10.09098  | 90.42645  | 10.10208           | 90.33509           |                   | 15.58      | 0.00        | 0                | 1,820         |
| R2040                     | On | 05/05/2016 | Bond Future |        |            | 10.16541  | 92.07107  | 10.17663           | 91.97993           |                   | 15.24      | 0.00        | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future |        |            | 10.22826  | 89.38538  | 10.23922           | 89.29741           |                   | 15.70      | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,820</b>  |
| R2040                     | On | 04/02/2016 | Bond Future | 9.49   | Call       |           |           | 397.96000          | 0.39796            | 374,560           | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/02/2016 | Bond Future | 9.49   | Put        |           |           | 5,676.35000        | 5.67635            | 5,561,590         | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/02/2016 | Bond Future | 9.50   | Call       |           |           | 411.16000          | 0.41116            | 387,480           | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/02/2016 | Bond Future | 9.50   | Put        |           |           | 5,599.22000        | 5.59922            | 5,484,180         | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/02/2016 | Bond Future | 9.51   | Call       |           |           | 424.70000          | 0.42470            | 400,740           | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/02/2016 | Bond Future | 9.51   | Put        |           |           | 5,522.58000        | 5.52258            | 5,407,260         | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 05/05/2016 | Bond Future | 9.51   | Call       |           |           | 1,326.89000        | 1.32689            | 1,321,370         | 14.80      | 0.00        | 0                | 0             |
| R2040                     | On | 05/05/2016 | Bond Future | 9.51   | Put        |           |           | 7,022.49000        | 7.02249            | 6,925,830         | 14.80      | 0.00        | 0                | 0             |
| R2040                     | On | 05/05/2016 | Bond Future | 9.49   | Call       |           |           | 1,284.08000        | 1.28408            | 1,278,330         | 14.80      | 0.00        | 0                | 0             |
| R2040                     | On | 05/05/2016 | Bond Future | 9.49   | Put        |           |           | 7,159.76000        | 7.15976            | 7,062,870         | 14.80      | 0.00        | 0                | 0             |
| R2040                     | On | 05/05/2016 | Bond Future | 9.50   | Call       |           |           | 1,305.36000        | 1.30536            | 1,299,720         | 14.80      | 0.00        | 0                | 0             |
| R2040                     | On | 05/05/2016 | Bond Future | 9.50   | Put        |           |           | 7,090.93000        | 7.09093            | 6,994,150         | 14.80      | 0.00        | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.51   | Put        |           |           | 8,218.39000        | 8.21839            | 8,132,810         | 15.26      | 0.00        | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.49   | Call       |           |           | 1,985.63000        | 1.98563            | 1,987,740         | 15.26      | 0.00        | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.49   | Put        |           |           | 8,349.95000        | 8.34995            | 8,264,090         | 15.26      | 0.00        | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.50   | Call       |           |           | 2,009.53000        | 2.00953            | 2,011,770         | 15.26      | 0.00        | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.50   | Put        |           |           | 8,284.01000        | 8.28401            | 8,198,280         | 15.26      | 0.00        | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.51   | Call       |           |           | 2,033.62000        | 2.03362            | 2,036,010         | 15.26      | 0.00        | 0                | 0             |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,820</b>  |
| R2044                     | On | 04/02/2016 | Bond Future |        |            | 10.07436  | 87.90616  | 10.08542           | 87.81451           |                   | 16.04      | 0.00        | 0                | 19,969        |
| R2044                     | On | 05/05/2016 | Bond Future |        |            | 10.14574  | 89.50494  | 10.15692           | 89.41347           |                   | 15.69      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future |        |            | 10.20581  | 86.89372  | 10.21675           | 86.80521           |                   | 16.17      | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,969</b> |
| R2044                     | On | 04/02/2016 | Bond Future | 9.00   | Put        |           |           | 9,916.91000        | 9.91691            | 9,817,190         | 15.59      | 0.00        | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.01   | Call       |           |           | 63.54000           | 0.06354            | 55,210            | 15.59      | 0.00        | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.01   | Put        |           |           | 9,820.39000        | 9.82039            | 9,720,410         | 15.59      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044                     | On | 04/02/2016 | Bond Future | 9.58   | Call       |           |           | 551.12000          | 0.55112            | 525,210           | 15.59      | 0.00        | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.58   | Put        |           |           | 4,916.42000        | 4.91642            | 4,798,860         | 15.59      | 0.00        | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 8.99   | Call       |           |           | 57.95000           | 0.05795            | 50,140            | 15.59      | 0.00        | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 8.99   | Put        |           |           | 10,013.72000       | 10.01372           | 9,914,260         | 15.59      | 0.00        | 0                | 0             |
| R2044                     | On | 04/02/2016 | Bond Future | 9.00   | Call       |           |           | 60.69000           | 0.06069            | 52,620            | 15.59      | 0.00        | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 537.26000          | 0.53726            | 529,820           | 15.24      | 0.00        | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 10,868.74000       | 10.86874           | 10,769,830        | 15.24      | 0.00        | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 515.19000          | 0.51519            | 507,800           | 15.24      | 0.00        | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 11,045.23000       | 11.04523           | 10,946,370        | 15.24      | 0.00        | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 526.14000          | 0.52614            | 518,720           | 15.24      | 0.00        | 0                | 0             |
| R2044                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 10,956.81000       | 10.95681           | 10,857,920        | 15.24      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.50   | Put        |           |           | 8,198.77000        | 8.19877            | 8,112,920         | 15.71      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.51   | Call       |           |           | 2,074.30000        | 2.07430            | 2,077,110         | 15.71      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.51   | Put        |           |           | 8,132.56000        | 8.13256            | 8,046,860         | 15.71      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.49   | Call       |           |           | 2,025.06000        | 2.02506            | 2,027,560         | 15.71      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.49   | Put        |           |           | 8,265.33000        | 8.26533            | 8,179,320         | 15.71      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.50   | Call       |           |           | 2,049.58000        | 2.04958            | 2,052,240         | 15.71      | 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>19,969</b> |
| R2048                     | On | 04/02/2016 | Bond Future |        |            | 10.04515  | 91.56956  | 10.06132           | 91.43283           |                   | 15.57      | 0.00        | 0                | 57,933        |
| R2048                     | On | 05/05/2016 | Bond Future |        |            | 10.11146  | 88.79692  | 10.12789           | 88.65966           |                   | 16.05      | 0.00        | 0                | 0             |
| R2048                     | On | 04/08/2016 | Bond Future |        |            | 10.16499  | 90.55641  | 10.18134           | 90.42120           |                   | 15.69      | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>57,933</b> |
| R2048                     | On | 04/02/2016 | Bond Future | 8.99   | Call       |           |           | 60.68000           | 0.06068            | 53,860            | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 8.99   | Put        |           |           | 10,024.22000       | 10.02422           | 9,880,670         | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.00   | Call       |           |           | 63.59000           | 0.06359            | 56,570            | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.00   | Put        |           |           | 9,924.92000        | 9.92492            | 9,781,170         | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.01   | Call       |           |           | 66.62000           | 0.06662            | 59,380            | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.01   | Put        |           |           | 9,825.93000        | 9.82593            | 9,681,960         | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.45   | Call       |           |           | 386.77000          | 0.38677            | 370,080           | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.45   | Put        |           |           | 5,836.74000        | 5.83674            | 5,683,320         | 15.13      | 0.00        | 0                | 75            |
| R2048                     | On | 04/02/2016 | Bond Future | 9.55   | Call       |           |           | 536.21000          | 0.53621            | 518,920           | 15.13      | 0.00        | 0                | 0             |
| R2048                     | On | 04/02/2016 | Bond Future | 9.55   | Put        |           |           | 5,053.70000        | 5.05370            | 4,899,680         | 15.13      | 0.00        | 0                | 75            |
| R2048                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 554.94000          | 0.55494            | 553,350           | 15.59      | 0.00        | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 10,966.28000       | 10.96628           | 10,827,430        | 15.59      | 0.00        | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 566.72000          | 0.56672            | 565,220           | 15.59      | 0.00        | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 10,876.16000       | 10.87616           | 10,737,400        | 15.59      | 0.00        | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 543.34000          | 0.54334            | 541,670           | 15.59      | 0.00        | 0                | 0             |
| R2048                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 11,056.77000       | 11.05677           | 10,917,840        | 15.59      | 0.00        | 0                | 0             |
| R2048                     | On | 04/08/2016 | Bond Future | 9.24   | Call       |           |           | 1,530.96000        | 1.53096            | 1,542,000         | 15.25      | 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 | 04/08/2016 | Bond Future | 9.24   | Put        |           |           | 9,981.71000        | 9.98171            | 9,857,540         | 15.25      | 0.00                  | 0                | 0             |
| R2048                     | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 1,551.75000        | 1.55175            | 1,563,020         | 15.25      | 0.00                  | 0                | 0             |
| R2048                     | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 9,905.09000        | 9.90509            | 9,781,150         | 15.25      | 0.00                  | 0                | 0             |
| R2048                     | On | 04/08/2016 | Bond Future | 9.26   | Call       |           |           | 1,572.74000        | 1.57274            | 1,584,230         | 15.25      | 0.00                  | 0                | 0             |
| R2048                     | On | 04/08/2016 | Bond Future | 9.26   | Put        |           |           | 9,828.85000        | 9.82885            | 9,705,130         | 15.25      | 0.00                  | 0                | 0             |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>150</b>    |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>58,083</b> |
| R207                      | On | 04/02/2016 | Bond Future |        |            | 8.84914   | 95.27477  | 8.85063            | 95.27006           |                   | 4.96       | 57,260,136.77         | 601              | 46,579        |
| R207                      | On | 05/05/2016 | Bond Future |        |            | 8.96719   | 97.00726  | 8.96815            | 97.00440           |                   | 4.65       | 0.00                  | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future |        |            | 9.05426   | 95.28357  | 9.05344            | 95.28587           |                   | 4.52       | 0.00                  | 0                | 0             |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>57,260,136.77</b>  | <b>601</b>       | <b>46,579</b> |
| R207                      | On | 04/02/2016 | Bond Future | 7.27   | Call       |           |           | 0.56000            | 0.00056            | 0,390             | 4.78       | 0.00                  | 0                | 43            |
| R207                      | On | 04/02/2016 | Bond Future | 7.27   | Put        |           |           | 5,153.47000        | 5.15347            | 5,148,590         | 4.78       | 0.00                  | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.49   | Call       |           |           | 2.37000            | 0.00237            | 1,750             | 4.78       | 0.00                  | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.49   | Put        |           |           | 4,417.98000        | 4.41798            | 4,412,650         | 4.78       | 0.00                  | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.50   | Call       |           |           | 2.52000            | 0.00252            | 1,870             | 4.78       | 0.00                  | 0                | 19            |
| R207                      | On | 04/02/2016 | Bond Future | 7.50   | Put        |           |           | 4,384.77000        | 4.38477            | 4,379,410         | 4.78       | 0.00                  | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.51   | Call       |           |           | 2.67000            | 0.00267            | 2,000             | 4.78       | 0.00                  | 0                | 0             |
| R207                      | On | 04/02/2016 | Bond Future | 7.51   | Put        |           |           | 4,351.58000        | 4.35158            | 4,346,200         | 4.78       | 0.00                  | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future | 7.85   | Call       |           |           | 136.58000          | 0.13658            | 131,560           | 4.46       | 0.00                  | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future | 7.85   | Put        |           |           | 3,539.91000        | 3.53991            | 3,532,030         | 4.46       | 0.00                  | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future | 7.86   | Call       |           |           | 139.80000          | 0.13980            | 134,710           | 4.46       | 0.00                  | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future | 7.86   | Put        |           |           | 3,512.04000        | 3.51204            | 3,504,090         | 4.46       | 0.00                  | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future | 7.56   | Call       |           |           | 66.53000           | 0.06653            | 63,350            | 4.46       | 0.00                  | 0                | 43            |
| R207                      | On | 05/05/2016 | Bond Future | 7.56   | Put        |           |           | 4,376.80000        | 4.37680            | 4,370,760         | 4.46       | 0.00                  | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future | 7.84   | Call       |           |           | 133.41000          | 0.13341            | 128,470           | 4.46       | 0.00                  | 0                | 0             |
| R207                      | On | 05/05/2016 | Bond Future | 7.84   | Put        |           |           | 3,567.85000        | 3.56785            | 3,560,050         | 4.46       | 0.00                  | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future | 8.00   | Call       |           |           | 333.76000          | 0.33376            | 327,550           | 4.34       | 0.00                  | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future | 8.00   | Put        |           |           | 3,340.36000        | 3.34036            | 3,336,450         | 4.34       | 0.00                  | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future | 8.01   | Call       |           |           | 339.00000          | 0.33900            | 332,740           | 4.34       | 0.00                  | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future | 8.01   | Put        |           |           | 3,316.51000        | 3.31651            | 3,312,550         | 4.34       | 0.00                  | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future | 7.99   | Call       |           |           | 328.58000          | 0.32858            | 322,420           | 4.34       | 0.00                  | 0                | 0             |
| R207                      | On | 04/08/2016 | Bond Future | 7.99   | Put        |           |           | 3,364.27000        | 3.36427            | 3,360,410         | 4.34       | 0.00                  | 0                | 0             |
| <b>Total R207 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>105</b>    |
| <b>Total For R207</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>57,260,136.77</b>  | <b>601</b>       | <b>46,684</b> |
| R208                      | On | 04/02/2016 | Bond Future |        |            | 9.01623   | 93.25946  | 9.02270            | 93.23479           |                   | 6.30       | 167,867,028.00        | 1,800            | 40,521        |
| R208                      | On | 05/05/2016 | Bond Future |        |            | 9.11606   | 91.55330  | 9.12242            | 91.53005           |                   | 6.22       | 0.00                  | 0                | 0             |
| R208                      | On | 04/08/2016 | Bond Future |        |            | 9.19030   | 93.36751  | 9.19565            | 93.34878           |                   | 5.92       | 0.00                  | 0                | 0             |
| <b>Total R208 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>167,867,028.00</b> | <b>1,800</b>     | <b>40,521</b> |
| R208                      | On | 04/02/2016 | Bond Future | 7.75   | Call       |           |           | 6.10000            | 0.00610            | 4,840             | 6.07       | 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 | 04/02/2016 | Bond Future | 7.75   | Put        |           |           | 5,019.02000        | 5.01902            | 4,993,090         | 6.07       | 0.00                  | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.76   | Call       |           |           | 6.45000            | 0.00645            | 5,140             | 6.07       | 0.00                  | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.76   | Put        |           |           | 4,978.70000        | 4.97870            | 4,952,720         | 6.07       | 0.00                  | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.74   | Call       |           |           | 5.77000            | 0.00577            | 4,570             | 6.07       | 0.00                  | 0                | 0             |
| R208                     | On | 04/02/2016 | Bond Future | 7.74   | Put        |           |           | 5,059.39000        | 5.05939            | 5,033,520         | 6.07       | 0.00                  | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 7.99   | Call       |           |           | 181.54000          | 0.18154            | 177,160           | 5.98       | 0.00                  | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 7.99   | Put        |           |           | 4,438.14000        | 4.43814            | 4,410,510         | 5.98       | 0.00                  | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 8.00   | Call       |           |           | 185.66000          | 0.18566            | 181,240           | 5.98       | 0.00                  | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 8.00   | Put        |           |           | 4,403.63000        | 4.40363            | 4,375,960         | 5.98       | 0.00                  | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 8.01   | Call       |           |           | 189.85000          | 0.18985            | 185,390           | 5.98       | 0.00                  | 0                | 0             |
| R208                     | On | 05/05/2016 | Bond Future | 8.01   | Put        |           |           | 4,369.20000        | 4.36920            | 4,341,490         | 5.98       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.00   | Call       |           |           | 362.19000          | 0.36219            | 358,420           | 5.70       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.00   | Put        |           |           | 4,668.08000        | 4.66808            | 4,645,580         | 5.70       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.01   | Call       |           |           | 367.93000          | 0.36793            | 364,140           | 5.70       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.01   | Put        |           |           | 4,636.79000        | 4.63679            | 4,614,270         | 5.70       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 7.99   | Call       |           |           | 356.52000          | 0.35652            | 352,770           | 5.70       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 7.99   | Put        |           |           | 4,699.45000        | 4.69945            | 4,676,970         | 5.70       | 0.00                  | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>167,867,028.00</b> | <b>1,800</b>     | <b>40,521</b> |
| R209                     | On | 04/02/2016 | Bond Future |        |            | 9.85138   | 70.95266  | 9.86236            | 70.88107           |                   | 15.43      | 0.00                  | 0                | 41,013        |
| R209                     | On | 05/05/2016 | Bond Future |        |            | 9.91595   | 69.09294  | 9.92704            | 69.02144           |                   | 15.85      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future |        |            | 9.96768   | 70.46239  | 9.97850            | 70.39327           |                   | 15.53      | 0.00                  | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>41,013</b> |
| R209                     | On | 04/02/2016 | Bond Future | 8.74   | Call       |           |           | 38.49000           | 0.03849            | 33,070            | 14.98      | 0.00                  | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.74   | Put        |           |           | 7,995.59000        | 7.99559            | 7,918,580         | 14.98      | 0.00                  | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.75   | Call       |           |           | 40.34000           | 0.04034            | 34,740            | 14.98      | 0.00                  | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.75   | Put        |           |           | 7,920.46000        | 7.92046            | 7,843,270         | 14.98      | 0.00                  | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.76   | Call       |           |           | 42.27000           | 0.04227            | 36,480            | 14.98      | 0.00                  | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 8.76   | Put        |           |           | 7,845.52000        | 7.84552            | 7,768,140         | 14.98      | 0.00                  | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 9.52   | Call       |           |           | 676.30000          | 0.67630            | 655,180           | 14.98      | 0.00                  | 0                | 0             |
| R209                     | On | 04/02/2016 | Bond Future | 9.52   | Put        |           |           | 2,963.85000        | 2.96385            | 2,871,140         | 14.98      | 0.00                  | 0                | 2,200         |
| R209                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 644.22000          | 0.64422            | 638,500           | 15.37      | 0.00                  | 0                | 6,700         |
| R209                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 7,042.75000        | 7.04275            | 6,965,530         | 15.37      | 0.00                  | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 656.35000          | 0.65635            | 650,650           | 15.37      | 0.00                  | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 6,981.06000        | 6.98106            | 6,903,860         | 15.37      | 0.00                  | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 8.25   | Call       |           |           | 122.33000          | 0.12233            | 118,750           | 15.37      | 0.00                  | 0                | 6,700         |
| R209                     | On | 05/05/2016 | Bond Future | 8.25   | Put        |           |           | 12,386.04000       | 12.38604           | 12,310,960        | 15.37      | 0.00                  | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 632.26000          | 0.63226            | 626,520           | 15.37      | 0.00                  | 0                | 0             |
| R209                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 7,104.72000        | 7.10472            | 7,027,480         | 15.37      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 10.60  | Call       |           |           | 5,585.37000        | 5.58537            | 5,613,870         | 15.46      | 0.00                  | 0                | 6,000         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209                     | On | 04/08/2016 | Bond Future | 10.60  | Put        |           |           | 1,790.10000        | 1.79010            | 1,749,480         | 15.46      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 1,557.47000        | 1.55747            | 1,559,370         | 15.07      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 6,463.53000        | 6.46353            | 6,396,310         | 15.07      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.26   | Call       |           |           | 1,576.48000        | 1.57648            | 1,578,500         | 15.07      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.26   | Put        |           |           | 6,411.59000        | 6.41159            | 6,344,490         | 15.07      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.60   | Call       |           |           | 2,317.16000        | 2.31716            | 2,324,080         | 15.07      | 0.00        | 0                | 6,000         |
| R209                     | On | 04/08/2016 | Bond Future | 9.60   | Put        |           |           | 4,800.99000        | 4.80099            | 4,738,790         | 15.07      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.24   | Call       |           |           | 1,538.62000        | 1.53862            | 1,540,410         | 15.07      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.24   | Put        |           |           | 6,515.73000        | 6.51573            | 6,448,400         | 15.07      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,600</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>68,613</b> |
| R210                     | On | 04/02/2016 | Bond Future |        |            | 172.55824 | 172.55824 | 172.57959          | 172.57959          |                   |            | 0.00        | 0                | 3,861         |
| R210                     | On | 05/05/2016 | Bond Future |        |            | 173.49657 | 173.49657 | 173.52151          | 173.52151          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,861</b>  |
| 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        |           |           | 12,410.41000       | 12.41041           | 12,431,760        |            | 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        |           |           | 12,420.41000       | 12.42041           | 12,441,760        |            | 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        |           |           | 12,430.41000       | 12.43041           | 12,451,760        |            | 0.00        | 0                | 0             |
| R210                     | On | 05/05/2016 | Bond Future | 185.00 | Put        |           |           | 11,478.49000       | 11.47849           | 11,503,430        |            | 0.00        | 0                | 0             |
| R210                     | On | 05/05/2016 | Bond Future | 185.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 05/05/2016 | Bond Future | 185.01 | Put        |           |           | 11,488.49000       | 11.48849           | 11,513,430        |            | 0.00        | 0                | 0             |
| R210                     | On | 05/05/2016 | Bond Future | 184.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 05/05/2016 | Bond Future | 184.99 | Put        |           |           | 11,468.49000       | 11.46849           | 11,493,430        |            | 0.00        | 0                | 0             |
| R210                     | On | 05/05/2016 | Bond Future | 185.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>3,861</b>  |
| R211                     | On | 04/02/2016 | Bond Future |        |            | 134.78083 | 134.78083 | 134.79880          | 134.79880          |                   |            | 0.00        | 0                | 860           |
| R211                     | On | 05/05/2016 | Bond Future |        |            | 137.20616 | 137.20616 | 137.22704          | 137.22704          |                   |            | 0.00        | 0                | 0             |
| <b>Total R211 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>860</b>    |
| 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        |           |           | 4,191.20000        | 4.19120            | 4,209,170         |            | 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        |           |           | 4,201.20000        | 4.20120            | 4,219,170         |            | 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        |           |           | 4,211.20000        | 4.21120            | 4,229,170         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/05/2016 | Bond Future | 139.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/05/2016 | Bond Future | 139.01 | Put        |           |           | 1,782.96000        | 1.78296            | 1,803,840         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/05/2016 | Bond Future | 138.99 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R211                     | On | 05/05/2016 | Bond Future | 138.99 | Put        |           |           | 1,762.96000        | 1.76296            | 1,783,840         |            | 0.00        | 0                | 0             |
| R211                     | On | 05/05/2016 | Bond Future | 139.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 05/05/2016 | Bond Future | 139.00 | Put        |           |           | 1,772.96000        | 1.77296            | 1,793,840         |            | 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>860</b>    |
| R212                     | On | 04/02/2016 | Bond Future |        |            | 136.37619 | 136.37619 | 136.39288          | 136.39288          |                   |            | 0.00        | 0                | 1,569         |
| R212                     | On | 05/05/2016 | Bond Future |        |            | 138.83019 | 138.83019 | 138.84984          | 138.84984          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,569</b>  |
| 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        |           |           | 9,597.12000        | 9.59712            | 9,613,810         |            | 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        |           |           | 9,607.12000        | 9.60712            | 9,623,810         |            | 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        |           |           | 9,617.12000        | 9.61712            | 9,633,810         |            | 0.00        | 0                | 0             |
| R212                     | On | 05/05/2016 | Bond Future | 144.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 05/05/2016 | Bond Future | 144.99 | Put        |           |           | 6,140.16000        | 6.14016            | 6,159,810         |            | 0.00        | 0                | 0             |
| R212                     | On | 05/05/2016 | Bond Future | 145.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 05/05/2016 | Bond Future | 145.00 | Put        |           |           | 6,150.16000        | 6.15016            | 6,169,810         |            | 0.00        | 0                | 0             |
| R212                     | On | 05/05/2016 | Bond Future | 145.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 05/05/2016 | Bond Future | 145.01 | Put        |           |           | 6,160.16000        | 6.16016            | 6,179,810         |            | 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>1,569</b>  |
| R213                     | On | 04/02/2016 | Bond Future |        |            | 9.80757   | 81.27222  | 9.81363            | 81.23268           |                   | 13.52      | 0.00        | 0                | 41,590        |
| R213                     | On | 05/05/2016 | Bond Future |        |            | 9.87746   | 79.19993  | 9.88346            | 79.16130           |                   | 13.85      | 0.00        | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future |        |            | 9.93267   | 80.76903  | 9.93818            | 80.73397           |                   | 13.55      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>41,590</b> |
| R213                     | On | 04/02/2016 | Bond Future | 8.74   | Call       |           |           | 50.68000           | 0.05068            | 43,130            | 13.12      | 0.00        | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.74   | Put        |           |           | 7,528.16000        | 7.52816            | 7,481,070         | 13.12      | 0.00        | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.75   | Call       |           |           | 52.98000           | 0.05298            | 45,190            | 13.12      | 0.00        | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.75   | Put        |           |           | 7,456.22000        | 7.45622            | 7,408,890         | 13.12      | 0.00        | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.76   | Call       |           |           | 55.38000           | 0.05538            | 47,340            | 13.12      | 0.00        | 0                | 0             |
| R213                     | On | 04/02/2016 | Bond Future | 8.76   | Put        |           |           | 7,384.47000        | 7.38447            | 7,336,890         | 13.12      | 0.00        | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.74   | Call       |           |           | 430.71000          | 0.43071            | 420,510           | 13.43      | 0.00        | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.74   | Put        |           |           | 8,315.78000        | 8.31578            | 8,266,950         | 13.43      | 0.00        | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.75   | Call       |           |           | 439.46000          | 0.43946            | 429,170           | 13.43      | 0.00        | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.75   | Put        |           |           | 8,250.78000        | 8.25078            | 8,201,860         | 13.43      | 0.00        | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.76   | Call       |           |           | 448.35000          | 0.44835            | 437,960           | 13.43      | 0.00        | 0                | 0             |
| R213                     | On | 05/05/2016 | Bond Future | 8.76   | Put        |           |           | 8,186.01000        | 8.18601            | 8,136,990         | 13.43      | 0.00        | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 8.99   | Call       |           |           | 1,188.49000        | 1.18849            | 1,179,740         | 13.14      | 0.00        | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 8.99   | Put        |           |           | 7,567.71000        | 7.56771            | 7,523,900         | 13.14      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R213                     | On | 04/08/2016 | Bond Future | 9.00   | Call       |           |           | 1,204.02000        | 1.20402            | 1,195,270         | 13.14      | 0.00                | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 9.00   | Put        |           |           | 7,512.17000        | 7.51217            | 7,468,360         | 13.14      | 0.00                | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 9.01   | Call       |           |           | 1,219.69000        | 1.21969            | 1,210,940         | 13.14      | 0.00                | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 9.01   | Put        |           |           | 7,456.85000        | 7.45685            | 7,413,040         | 13.14      | 0.00                | 0                | 0             |
| <b>Total R213 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>41,590</b> |
| R214                     | On | 04/02/2016 | Bond Future |        |            | 9.97864   | 71.08042  | 9.99476            | 70.97280           |                   | 15.83      | 3,554,021.00        | 50               | 29,362        |
| R214                     | On | 05/05/2016 | Bond Future |        |            | 10.04224  | 69.07638  | 10.05862           | 68.96820           |                   | 16.29      | 0.00                | 0                | 4,680         |
| R214                     | On | 04/08/2016 | Bond Future |        |            | 10.09313  | 70.44505  | 10.10941           | 70.33848           |                   | 15.95      | 0.00                | 0                | 0             |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,554,021.00</b> | <b>50</b>        | <b>34,042</b> |
| R214                     | On | 04/02/2016 | Bond Future | 7.99   | Call       |           |           | 0.15000            | 0.00015            | 0,100             | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 7.99   | Put        |           |           | 15,901.44000       | 15.90144           | 15,793,770        | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 8.00   | Call       |           |           | 0.17000            | 0.00017            | 0,110             | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 8.00   | Put        |           |           | 15,807.71000       | 15.80771           | 15,700,030        | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 8.01   | Call       |           |           | 0.18000            | 0.00018            | 0,120             | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 8.01   | Put        |           |           | 15,714.14000       | 15.71414           | 15,606,460        | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 9.35   | Call       |           |           | 273.53000          | 0.27353            | 260,670           | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 9.35   | Put        |           |           | 4,810.15000        | 4.81015            | 4,689,670         | 15.37      | 0.00                | 0                | 25            |
| R214                     | On | 04/02/2016 | Bond Future | 9.45   | Call       |           |           | 381.54000          | 0.38154            | 367,910           | 15.37      | 0.00                | 0                | 0             |
| R214                     | On | 04/02/2016 | Bond Future | 9.45   | Put        |           |           | 4,182.19000        | 4.18219            | 4,060,940         | 15.37      | 0.00                | 0                | 25            |
| R214                     | On | 05/05/2016 | Bond Future | 9.00   | Call       |           |           | 510.23000          | 0.51023            | 509,510           | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 05/05/2016 | Bond Future | 9.00   | Put        |           |           | 8,140.54000        | 8.14054            | 8,031,640         | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 05/05/2016 | Bond Future | 9.01   | Call       |           |           | 520.57000          | 0.52057            | 519,930           | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 05/05/2016 | Bond Future | 9.01   | Put        |           |           | 8,072.30000        | 8.07230            | 7,963,480         | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 05/05/2016 | Bond Future | 9.30   | Call       |           |           | 895.17000          | 0.89517            | 898,350           | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 05/05/2016 | Bond Future | 9.30   | Put        |           |           | 6,224.66000        | 6.22466            | 6,119,660         | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 05/05/2016 | Bond Future | 8.99   | Call       |           |           | 500.05000          | 0.50005            | 499,250           | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 05/05/2016 | Bond Future | 8.99   | Put        |           |           | 8,209.08000        | 8.20908            | 8,100,100         | 15.81      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 10.30  | Call       |           |           | 4,121.93000        | 4.12193            | 4,161,600         | 15.74      | 0.00                | 0                | 6,300         |
| R214                     | On | 04/08/2016 | Bond Future | 10.30  | Put        |           |           | 2,895.02000        | 2.89502            | 2,828,120         | 15.74      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 11.30  | Call       |           |           | 8,085.13000        | 8.08513            | 8,156,000         | 16.29      | 0.00                | 0                | 6,300         |
| R214                     | On | 04/08/2016 | Bond Future | 11.30  | Put        |           |           | 997.39000          | 0.99739            | 961,690           | 16.29      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.26   | Call       |           |           | 1,370.47000        | 1.37047            | 1,380,930         | 15.48      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.24   | Put        |           |           | 7,443.46000        | 7.44346            | 7,346,960         | 15.48      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 1,352.89000        | 1.35289            | 1,363,160         | 15.48      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 7,385.51000        | 7.38551            | 7,289,210         | 15.48      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.26   | Put        |           |           | 7,327.85000        | 7.32785            | 7,231,740         | 15.48      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.30   | Call       |           |           | 1,442.33000        | 1.44233            | 1,453,590         | 15.48      | 0.00                | 0                | 1,300         |
| R214                     | On | 04/08/2016 | Bond Future | 9.30   | Put        |           |           | 7,100.00000        | 7.10000            | 7,004,690         | 15.48      | 0.00                | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 8.55   | Call       |           |           | 476.37000          | 0.47637            | 477,780           | 15.48      | 0.00                | 0                | 1,300         |



| 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 04/08/2016 Bond Future           | 8.55   | Put        |           |           | 12,103.76000       | 12.10376           | 11,998,600        | 15.48      | 0.00                  | 0                | 0              |
| R214 On 04/08/2016 Bond Future           | 9.24   | Call       |           |           | 1,335.47000        | 1.33547            | 1,345,540         | 15.48      | 0.00                  | 0                | 0              |
| <b>Total R214 Option</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>15,250</b>  |
| <b>Total For R214</b>                    |        |            |           |           |                    |                    |                   |            | <b>3,554,021.00</b>   | <b>50</b>        | <b>49,292</b>  |
| <b>Total for Bond</b>                    |        |            |           |           |                    |                    |                   |            | <b>801,140,657.09</b> | <b>7,682</b>     | <b>687,457</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>       |
| 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              |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ES42 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES42</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2025 On 31/01/2025 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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             |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

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

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total For R213/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 04/02/2016 GOVI                 |        |            | 477.32000 | 477.32000 | 477.08700          | 477.08700          |                   |            | 9,546,400.00        | 2                | 485           |
| GOVI On 05/05/2016 GOVI                 |        |            | 485.99500 | 485.99500 | 485.77000          | 485.77000          |                   |            | 0.00                | 0                | 146           |
| GOVI On 04/08/2016 GOVI                 |        |            | 495.51400 | 495.51400 | 495.31500          | 495.31500          |                   |            | 0.00                | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>9,546,400.00</b> | <b>2</b>         | <b>631</b>    |
| 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        |           |           | 349,030.00000      | 34.90300           | 346,700,000       |            | 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        |           |           | 349,130.00000      | 34.91300           | 346,800,000       |            | 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        |           |           | 349,230.00000      | 34.92300           | 346,900,000       |            | 0.00                | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 517.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 517.99 | Put        |           |           | 322,200.00000      | 32.22000           | 319,950,000       |            | 0.00                | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.00 | Put        |           |           | 322,300.00000      | 32.23000           | 320,050,000       |            | 0.00                | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| GOVI On 05/05/2016 GOVI                 | 518.01 | Put        |           |           | 322,400.00000      | 32.24000           | 320,150,000       |            | 0.00                | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 520.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 520.99 | Put        |           |           | 256,750.00000      | 25.67500           | 254,760,000       |            | 0.00                | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.00 | Put        |           |           | 256,850.00000      | 25.68500           | 254,860,000       |            | 0.00                | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.01 | Put        |           |           | 256,950.00000      | 25.69500           | 254,960,000       |            | 0.00                | 0                | 0             |
| <b>Total GOVI Option</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>                   |        |            |           |           |                    |                    |                   |            | <b>9,546,400.00</b> | <b>2</b>         | <b>631</b>    |
| <b>Total for GOVI</b>                   |        |            |           |           |                    |                    |                   |            | <b>9,546,400.00</b> | <b>2</b>         | <b>631</b>    |
| AL37 On 04/02/2016 Index Future         |        |            | 459.22400 | 459.22400 | 459.11300          | 459.11300          |                   |            | 0.00                | 0                | 2             |
| AL37 On 05/05/2016 Index Future         |        |            | 467.57000 | 467.57000 | 467.47000          | 467.47000          |                   |            | 0.00                | 0                | 0             |
| <b>Total AL37 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2</b>      |
| <b>Total For AL37</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2</b>      |
| AL7T On 04/02/2016 Index Future         |        |            | 526.05400 | 526.05400 | 525.92100          | 525.92100          |                   |            | 0.00                | 0                | 0             |
| AL7T On 05/05/2016 Index Future         |        |            | 535.61500 | 535.61500 | 535.49400          | 535.49400          |                   |            | 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 AL7T Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AL7T</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ALBI On 04/02/2016 Index Future         |        |            | 477.92200 | 477.92200 | 477.61900          | 477.61900          |                   |            |  | 0.00        | 0                | 620           |
| ALBI On 05/05/2016 Index Future         |        |            | 486.60900 | 486.60900 | 486.31300          | 486.31300          |                   |            |  | 0.00        | 0                | 0             |
| ALBI On 04/08/2016 Index Future         |        |            | 496.13900 | 496.13900 | 495.86800          | 495.86800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620</b>    |
| <b>Total For ALBI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620</b>    |
| IGOV On 04/02/2016 Index Future         |        |            | 227.22300 | 227.22300 | 227.31100          | 227.31100          |                   |            |  | 0.00        | 0                | 1,038         |
| IGOV On 05/05/2016 Index Future         |        |            | 231.31100 | 231.31100 | 231.40600          | 231.40600          |                   |            |  | 0.00        | 0                | 21            |
| IGOV On 04/08/2016 Index Future         |        |            | 235.83700 | 235.83700 | 235.94900          | 235.94900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,059</b>  |
| <b>Total For IGOV</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,059</b>  |
| ILBI On 04/02/2016 Index Future         |        |            | 617.00800 | 617.00800 | 617.08400          | 617.08400          |                   |            |  | 0.00        | 0                | 157           |
| ILBI On 05/05/2016 Index Future         |        |            | 627.54200 | 627.54200 | 627.62400          | 627.62400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ILBI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>157</b>    |
| <b>Total For ILBI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>157</b>    |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,838</b>  |
| JIBAR f On 20/01/2016 Jibar Future      |        |            | 6.71000   | 93.29000  | 6.71000            | 93.29000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 17/02/2016 Jibar Future      |        |            | 6.99000   | 93.01000  | 6.99000            | 93.01000           |                   |            |  | 0.00        | 0                | 2,000         |
| JIBAR f On 16/03/2016 Jibar Future      |        |            | 7.06000   | 92.94000  | 7.06000            | 92.94000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 20/04/2016 Jibar Future      |        |            | 7.23000   | 92.77000  | 7.23000            | 92.77000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 18/05/2016 Jibar Future      |        |            | 7.28000   | 92.72000  | 7.28000            | 92.72000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 15/06/2016 Jibar Future      |        |            | 7.43000   | 92.57000  | 7.43000            | 92.57000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/09/2016 Jibar Future      |        |            | 7.74000   | 92.26000  | 7.74000            | 92.26000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/12/2016 Jibar Future      |        |            | 8.07000   | 91.93000  | 8.07000            | 91.93000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 15/03/2017 Jibar Future      |        |            | 8.21000   | 91.79000  | 8.21000            | 91.79000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/06/2017 Jibar Future      |        |            | 8.40000   | 91.60000  | 8.40000            | 91.60000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 20/09/2017 Jibar Future      |        |            | 8.53000   | 91.47000  | 8.53000            | 91.47000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 20/12/2017 Jibar Future      |        |            | 8.63000   | 91.37000  | 8.63000            | 91.37000           |                   |            |  | 0.00        | 0                | 0             |
| <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 |        |            | 104.98410 | 104.98410 | 104.77785          | 104.77785          |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 16/03/2026 Interest Rate Swap |        |            | 102.34230 | 102.34230 | 102.12694          | 102.12694          |                   |            |  | 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 |        |            | 100.24220 | 100.24220 | 100.19830          | 100.19830          |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 16/03/2017 Interest Rate Swap |        |            | 100.33657 | 100.33657 | 100.28969          | 100.28969          |                   |            |  | 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 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 |        |            | 100.95456 | 100.95456 | 100.87514          | 100.87514          |                   |            |  | 0.00                  | 0                | 0                    |
| 2Y STN On 16/03/2018 Interest Rate Swap |        |            | 100.49820 | 100.49820 | 100.40453          | 100.40453          |                   |            |  | 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 |        |            | 102.05507 | 102.05507 | 101.87958          | 101.87958          |                   |            |  | 0.00                  | 0                | 0                    |
| 5Y STN On 16/03/2021 Interest Rate Swap |        |            | 101.63371 | 101.63371 | 101.45780          | 101.45780          |                   |            |  | 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>810,687,057.09</b> | <b>7,684</b>     | <b>691,926</b>       |
| AA02 On 28/03/2016 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 99.90985           |                   |            |  | 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            | 99.99683           |                   |            |  | 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            |        |            | 10.17500  | 99.89103  | 10.17500           | 99.86380           |                   |            |  | 0.00                  | 0                | 2,900,000,000        |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>2,900,000,000</b> |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>2,900,000,000</b> |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 101.46504          |                   |            |  | 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            |        |            | 10.76500  | 96.72993  | 10.76500           | 96.70222           |                   |            |  | 0.00                  | 0                | 25,000,000           |
| <b>Total AA07 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>25,000,000</b>    |
| <b>Total For AA07</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>25,000,000</b>    |
| AB01/R On 24/11/2020 Spot Bond          |        |            | 10.00000  | 103.65000 | 10.00000           | 103.62300          |                   |            |  | 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>             |
| AB010 On 21/11/2022 Spot Bond           |        |            |           | 100.00000 | 0.00000            | 100.63526          |                   |            |  | 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            | 99.57266           |                   |            |  | 0.00                  | 0                | 0                    |
| <b>Total AB011 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For AB011</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB013 On 21/11/2018 Spot Bond   |        |            | 10.56500  | 95.17498  | 10.56500           | 95.14806           |                   |            |  | 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 | 10.26413  | 100.00000          | 10.23927           |                   |            |  | 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  | 100.99261 | 10.84000           | 100.96333          |                   |            |  | 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 | 10.60168  | 100.00000          | 10.58070           |                   |            |  | 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  | 103.39933 | 11.37000           | 103.36792          |                   |            |  | 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 | 12.07446  | 100.00000          | 12.03635           |                   |            |  | 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  | 89.08010  | 11.81000           | 89.02395           |                   |            |  | 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 | 10.87693  | 100.00000          | 10.82858           |                   |            |  | 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            | 101.45191          |                   |            |  | 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    |        |            | 9.70000   | 102.13853 | 9.70000            | 102.11196          |                   |            |  | 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> |
| ABC12 On 25/11/2020 Spot Bond   |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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  |        |            | 3.11000   | 116.97977 | 3.11000            | 264.50446          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABCPI3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN0 On 17/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24899          |                   |            |  | 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>      |
| ABFN0 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78703          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN0 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13674          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN0 On 17/03/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13983          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75869           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 09/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35196          |                   |            |  | 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>      |
| ABFN1 On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 14/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12557          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 14/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25876          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 11/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86939          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 11/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89214          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN05 On 18/04/2021 Spot Bond |        |            | 2.44000   | 176.36367 | 2.44000            | 176.35197          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABN05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN09 On 27/06/2023 Spot Bond |        |            | 2.17000   | 180.54996 | 2.17000            | 180.53931          |                   |            |  | 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   | 193.19170 | 1.82000            | 193.18213          |                   |            |  | 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 |        |            | 9.09625   | 83.30118  | 9.09625            | 83.28132           |                   |            |  | 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 |        |            | 9.09625   | 83.30118  | 9.09625            | 83.28132           |                   |            |  | 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            | 100.04255          |                   |            |  | 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>      |
| ABN45 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.73000           |                   |            |  | 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            | 100.09000          |                   |            |  | 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            | 101.61083          |                   |            |  | 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            | 101.46675          |                   |            |  | 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            | 96.73000           |                   |            |  | 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>      |
| ABN52 On 18/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.97000           |                   |            |  | 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            | 96.64000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| <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            | 96.33000           |                   |            | 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            | 99.89350           |                   |            | 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            | 101.50384          |                   |            | 0.00        | 3,240,000,000        | 850,000,000        |
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,240,000,000</b> | <b>850,000,000</b> |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,240,000,000</b> | <b>850,000,000</b> |
| ABN59 On 20/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.58000           |                   |            | 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            | 94.84000           |                   |            | 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 |        |            | 3.05000   | 92.50074  | 3.05000            | 110.93190          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ABN62 On 31/03/2028 Spot Bond |        |            | 3.04000   | 96.12383  | 3.04000            | 158.37049          |                   |            | 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 |        |            | 2.80000   | 109.28226 | 2.80000            | 209.23610          |                   |            | 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            | 92.84000           |                   |            | 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 |        |            | 10.82500  | 87.35416  | 10.82500           | 87.32873           |                   |            | 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>           |
| 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            | 106.21000          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total ABN70 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 41.70000           |                   |            |  | 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            | 102.60911          |                   |            |  | 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            | 101.51000          |                   |            |  | 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            | 110.89500          |                   |            |  | 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   | 105.90535 | 9.63000            | 105.87813          |                   |            |  | 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            | 105.21000          |                   |            |  | 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 |        |            | 10.74500  | 98.52540  | 10.74500           | 98.49722           |                   |            |  | 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 |        |            | 10.14000  | 87.97003  | 10.14000           | 87.94625           |                   |            |  | 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>      |
| ABN81 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 114.68000          |                   |            |  | 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            | 144.61000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <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 |        |            | 10.84000  | 97.93024  | 10.84000           | 97.90200           |                   |            | 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            | 94.53000           |                   |            | 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            | 100.27291          |                   |            | 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            | 101.12228          |                   |            | 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 |        |            | 9.30000   | 103.77677 | 9.30000            | 103.75085          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABS11 On 09/04/2021 Spot Bond |        |            | 10.61500  | 97.22277  | 10.61500           | 97.19530           |                   |            | 0.00        | 0                | 620,000,000        |
| <b>Total ABS11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| <b>Total For ABS11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| ABS12 On 14/05/2020 Spot Bond |        |            | 10.36500  | 97.17781  | 10.36500           | 97.15084           |                   |            | 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 |        |            | 10.84500  | 95.74669  | 10.84500           | 95.71892           |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABS13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 10.36500  | 102.59659 | 10.36500           | 97.04940           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 10.83500  | 101.89362 | 10.83500           | 96.00457           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 11.59000  | 100.57682 | 11.59000           | 94.24849           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 11.59000  | 101.62324 | 11.59000           | 95.12054           |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 10.28500  | 93.22258  | 10.28500           | 93.19705           |                   |            |  | 0.00        | 0                | 880,000,000          |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>880,000,000</b>   |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>880,000,000</b>   |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 11.34000  | 86.95615  | 11.34000           | 86.92981           |                   |            |  | 0.00        | 0                | 3,680,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,680,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,680,000,000</b> |
| ABS9 On 17/03/2016 Spot Bond   |        |            | 8.30500   | 102.72169 | 8.30500            | 102.69876          |                   |            |  | 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  |        |            | 2.51000   | 217.18950 | 2.51000            | 275.16035          |                   |            |  | 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  |        |            | 2.54000   | 131.52165 | 2.54000            | 134.44584          |                   |            |  | 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  |        |            | 2.90000   | 130.62079 | 2.90000            | 133.23414          |                   |            |  | 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 | 0.01048   | 100.00000          | 0.01045            |                   |            |  | 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 | 13.55407  | 100.00000          | 13.52087           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL03L On 20/03/2016 Spot Bond |        |            | 100.00000 | 80.75221  | 100.00000          | 80.57395           |                   |            |  | 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            | 76.29715           |                   |            |  | 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>      |
| ACL04L On 20/06/2016 Spot Bond |        |            | 100.00000 | 80.70953  | 100.00000          | 80.53097           |                   |            |  | 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            | 103.51340          |                   |            |  | 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            | 103.51340          |                   |            |  | 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            | 103.53301          |                   |            |  | 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            | 103.53301          |                   |            |  | 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            | 103.49379          |                   |            |  | 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            | 100.00000          |                   |            |  | 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  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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            | 99.89105           |                   |            |  | 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            | 100.04535          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL095 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04642          |                   |            |  | 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            | 100.04689          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL098 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04585          |                   |            |  | 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>      |
| ACL100 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04374          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 10.57500  | 98.35160  | 10.57500           | 98.22863           |                   |            |  | 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>      |
| ACL110 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL118 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>      |
| ACL120 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>      |
| ACL122 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>      |
| ACL126 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.54394           |                   |            |  | 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            | 234.29394          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL128 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 234.35721          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL129 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04469          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13f 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            | 100.48058          |                   |            |  | 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>      |
| ACL13f 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>      |
| ACL13f On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.07795          |                   |            |  | 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            | 103.73888          |                   |            |  | 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  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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>      |
| ACL142 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69674          |                   |            |  | 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>      |
| ACL142 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70530          |                   |            |  | 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>      |
| ACL14f On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04487          |                   |            |  | 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            | 100.67335          |                   |            |  | 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>      |
| ACL15f On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04414          |                   |            |  | 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            | 100.04224          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/03/2022 Spot Bond |        |            | 10.23000  | 102.63807 | 10.23000           | 102.60995          |                   |            |  | 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            | 110.96867          |                   |            |  | 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>      |
| ACL167 On 20/06/2019 Spot Bond |        |            | 10.64000  | 97.70830  | 10.64000           | 97.68063           |                   |            |  | 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            | 100.04390          |                   |            |  | 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   | 121.83594 | 1.75000            | 121.96695          |                   |            |  | 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            | 100.04580          |                   |            |  | 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            | 100.04711          |                   |            |  | 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            | 100.04448          |                   |            |  | 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            | 100.11500          |                   |            |  | 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            | 101.05764          |                   |            |  | 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            | 100.04400          |                   |            |  | 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            | 100.68685          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL184 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04684          |                   |            |  | 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>      |
| ACL185 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04288          |                   |            |  | 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>      |
| ACL186 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04497          |                   |            |  | 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>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04565          |                   |            |  | 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>      |
| ACL188 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| ACL192 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04590          |                   |            |  | 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>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04590          |                   |            |  | 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>      |
| ACL194 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05130          |                   |            |  | 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>      |
| ACL195 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04606          |                   |            |  | 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>      |
| ACL196 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04876          |                   |            |  | 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>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15843          |                   |            |  | 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>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.73925          |                   |            |  | 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            | 100.04683          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04921          |                   |            |  | 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            | 169.06901          |                   |            |  | 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            | 170.27267          |                   |            |  | 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            | 100.04099          |                   |            |  | 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            | 100.04306          |                   |            |  | 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            | 100.67109          |                   |            |  | 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            | 100.04406          |                   |            |  | 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            | 98.36125           |                   |            |  | 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            | 100.04580          |                   |            |  | 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            | 100.04348          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL215 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL216 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04423          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL217 On 11/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95535          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL218 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32188          |                   |            |  | 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>      |
| ACL219 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29999          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL220 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04399          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL221 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04320          |                   |            |  | 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            | 100.28914          |                   |            |  | 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            | 101.18021          |                   |            |  | 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            | 101.21601          |                   |            |  | 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            | 100.63690          |                   |            |  | 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>      |
| ADCB0 On 04/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ADCB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB1 On 31/01/2016 Spot Bond  |        |            | 100.00000 | 93.87655  | 100.00000          | 93.64418           |                   |            |  | 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>      |
| ADCB2 On 31/07/2018 Spot Bond  |        |            | 100.00000 | 26.23973  | 100.00000          | 25.92801           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCP1 On 03/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37787          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCP11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCP11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCP3 On 31/03/2016 Spot Bond  |        |            | 100.00000 | 86.08639  | 100.00000          | 85.90086           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCP3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCP3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AER011 On 18/11/2016 Spot Bond |        |            | 100.00000 | 55.87162  | 100.00000          | 55.73627           |                   |            |  | 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 | 14.88372  | 100.00000          | 14.84726           |                   |            |  | 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>      |
| AFS2U On 02/07/2020 Spot Bond  |        |            | 100.00000 | 1.76254   | 100.00000          | 1.75827            |                   |            |  | 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>      |
| AHF2A: On 18/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36308          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2B: On 18/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2C: On 18/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59180          |                   |            |  | 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            | 101.33491          |                   |            |  | 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 |        |            | 7.99500   | 100.72568 | 7.99500            | 100.70417          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For AHF3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3B On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.70600          |                   |            |  | 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            | 101.97790          |                   |            |  | 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 | 38.40564  | 100.00000          | 38.27533           |                   |            |  | 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 | 10.52533  | 100.00000          | 10.48962           |                   |            |  | 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  |        |            | 10.16000  | 98.07621  | 10.16000           | 98.04952           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 10.84000  | 105.90506 | 10.84000           | 105.87452          |                   |            |  | 0.00        | 0                | 6,500,000         |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000</b>  |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,500,000</b>  |
| AIR03 On 09/03/2016 Spot Bond  |        |            | 8.32500   | 103.63359 | 8.32500            | 103.61036          |                   |            |  | 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  |        |            | 10.56500  | 93.39935  | 10.56500           | 93.37294           |                   |            |  | 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 | 13.20976  | 100.00000          | 13.18052           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 11.17000  | 92.37861  | 11.17000           | 92.35103           |                   |            |  | 0.00        | 0                | 25,000,000        |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000</b> |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000</b> |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 3.29000   | 162.27467 | 3.29000            | 162.26020          |                   |            |  | 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            | 100.33220          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ANG010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For ANG010</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.89381           |                   |            | 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            | 99.88578           |                   |            | 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            | 100.95281          |                   |            | 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            | 100.05673          |                   |            | 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            | 100.45411          |                   |            | 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            | 100.03836          |                   |            | 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            | 100.04223          |                   |            | 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            | 102.84460          |                   |            | 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>      |
| ASN014 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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            | 95.19000           |                   |            |  | 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            | 100.25379          |                   |            |  | 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            | 113.84881          |                   |            |  | 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 |        |            | 3.05000   | 126.93601 | 3.05000            | 227.64572          |                   |            |  | 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            | 98.16682           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.83311           |                   |            |  | 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            | 100.93737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 07/12/2033 Spot Bond |        |            | 3.06500   | 159.35609 | 3.06500            | 201.88739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04: On 21/11/2019 Spot Bond |        |            |           | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For ASN041</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN041 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.18135          |                   |            | 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>      |
| ASN046 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>      |
| ASN048 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>      |
| ASN051 On 24/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97971           |                   |            | 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>      |
| ASN052 On 13/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47640          |                   |            | 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>      |
| ASN054 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46962          |                   |            | 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>      |
| ASN057 On 22/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43395          |                   |            | 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>      |
| ASN058 On 28/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28253          |                   |            | 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>      |
| ASN059 On 30/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21342          |                   |            | 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>      |
| ASN061 On 14/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.72229           |                   |            | 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>      |
| ASN062 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>      |
| ASN064 On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57842          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN066 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <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            | 100.15215          |                   |            | 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            | 100.93608          |                   |            | 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            | 99.88285           |                   |            | 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            | 88.04472           |                   |            | 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            | 99.77117           |                   |            | 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            | 100.05292          |                   |            | 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            | 100.04501          |                   |            | 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            | 100.29065          |                   |            | 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>          |
| 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            | 100.04868          |                   |            | 0.00        | 0                | 89,800,000        |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>89,800,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ASN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>89,800,000</b> |
| ASN08 On 03/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51162          |                   |            |  | 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            | 99.89562           |                   |            |  | 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            | 101.64592          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN09 On 16/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN09 On 21/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42350          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN09 On 29/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN09 On 10/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95959          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN09 On 17/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67913          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN09 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 57.12405           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN111 On 02/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48755          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For ASN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ASN111 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04632          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ASN112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ASN112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ASN112 On 08/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36180          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ASN113 On 03/12/2020 Spot Bond |        |            | 100.00000 | 3.21062   | 100.00000          | 3.20443            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ASN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ASN114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ASN114 On 10/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 7,793,430,500        | 7,793,430,500        |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,793,430,500</b> | <b>7,793,430,500</b> |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,793,430,500</b> | <b>7,793,430,500</b> |
| ASN351 On 20/12/2016 Spot Bond |        |            | 100.00000 | 49.40818  | 100.00000          | 49.29883           |                   |            |  | 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>             |
| ASN381 On 20/12/2017 Spot Bond |        |            | 100.00000 | 27.51654  | 100.00000          | 27.44915           |                   |            |  | 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>             |
| ASN391 On 20/12/2017 Spot Bond |        |            | 100.00000 | 27.59634  | 100.00000          | 27.52876           |                   |            |  | 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>             |
| ASN401 On 20/12/2017 Spot Bond |        |            | 100.00000 | 27.23721  | 100.00000          | 27.17051           |                   |            |  | 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>             |
| ASN431 On 10/03/2017 Spot Bond |        |            | 100.00000 | 39.55401  | 100.00000          | 39.45714           |                   |            |  | 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>             |
| ASN491 On 19/09/2016 Spot Bond |        |            | 100.00000 | 55.44191  | 100.00000          | 55.30613           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ASN49U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ASN49U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ASN501 On 16/03/2018 Spot Bond |        |            | 100.00000 | 20.31674  | 100.00000          | 20.26698           |                   |            |  | 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>             |
| ASN551 On 29/12/2016 Spot Bond |        |            | 100.00000 | 44.92706  | 100.00000          | 44.81703           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ASN55U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| <b>Total For ASN55U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| ASN56I On 29/06/2016 Spot Bond |        |            | 100.00000 | 65.87228  | 100.00000          | 65.71094           |                   |            |  | 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 | 1.56272   | 100.00000          | 1.55778            |                   |            |  | 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 | 19.46483  | 100.00000          | 19.37923           |                   |            |  | 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            | 100.18832          |                   |            |  | 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            | 100.04026          |                   |            |  | 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            | 100.01346          |                   |            |  | 0.00        | 20,000,000,000        | 10,000,000,000        |
| <b>Total BAW10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For BAW10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000,000</b> | <b>10,000,000,000</b> |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 10.03500  | 101.66303 | 10.03500           | 101.63583          |                   |            |  | 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            | 101.82488          |                   |            |  | 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            | 101.07968          |                   |            |  | 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>              |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22446          |                   |            |  | 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            | 100.73895          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 10.86500  | 95.58931  | 10.86500           | 95.56168           |                   |            |  | 0.00        | 0                     | 1,200,000,000         |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>1,200,000,000</b>  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,200,000,000</b> |
| BAW20 On 15/01/2016 Spot Bond  |        |            | 100.00000 | 94.31525  | 100.00000          | 94.07216           |                   |            |  | 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  |        |            | 11.03500  | 94.58242  | 11.03500           | 94.55452           |                   |            |  | 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>             |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36179          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.50534          |                   |            |  | 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   |        |            | 9.85000   | 102.36780 | 9.85000            | 102.34091          |                   |            |  | 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>             |
| BAYA0 On 31/03/2016 Spot Bond  |        |            | 11.11313  | 99.78906  | 11.11313           | 100.10790          |                   |            |  | 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            | 99.76407           |                   |            |  | 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 |        |            | 10.91992  | 99.79102  | 10.91992           | 0.00000            |                   |            |  | 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 |        |            | 12.55617  | 98.41412  | 12.55617           | 98.37258           |                   |            |  | 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            | 99.75883           |                   |            |  | 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>             |
| BAYA10 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75883           |                   |            |  | 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            | 99.75890           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA11 On 31/03/2016 Spot Bond |        |            | 11.36313  | 99.78432  | 11.36313           | 99.66806           |                   |            |  | 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>      |
| BAYA12 On 31/03/2016 Spot Bond |        |            | 11.17151  | 99.78795  | 11.17151           | 99.79589           |                   |            |  | 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>      |
| BAYA13 On 30/06/2016 Spot Bond |        |            | 11.06000  | 100.01783 | 11.06000           | 99.93123           |                   |            |  | 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>      |
| BAYA15 On 30/09/2016 Spot Bond |        |            | 10.61073  | 98.54829  | 10.61073           | 99.65977           |                   |            |  | 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>      |
| BAYA16 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28296          |                   |            |  | 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>      |
| BAYA17 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76803           |                   |            |  | 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>      |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76803           |                   |            |  | 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>      |
| BAYA19 On 30/06/2017 Spot Bond |        |            | 12.47323  | 97.12441  | 12.47323           | 98.11510           |                   |            |  | 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>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 12.62500  | 97.70061  | 12.62500           | 97.66761           |                   |            |  | 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>      |
| BAYA24 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>      |
| BAYA25 On 30/09/2017 Spot Bond |        |            | 12.55000  | 82.88569  | 12.55000           | 96.13873           |                   |            |  | 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>      |
| BAYA26 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BAYA27 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79080           |                   |            |  | 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   | 99.82234  | 9.28000            | 99.79701           |                   |            |  | 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            | 99.76203           |                   |            |  | 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 |        |            | 12.51000  | 78.27085  | 12.51000           | 95.60920           |                   |            |  | 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            | 99.76857           |                   |            |  | 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            | 99.76312           |                   |            |  | 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            | 99.76312           |                   |            |  | 0.00        | 56,910,000        | 2,161,100,000        |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>56,910,000</b> | <b>2,161,100,000</b> |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>56,910,000</b> | <b>2,161,100,000</b> |
| BAYA36 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.43147           |                   |            |  | 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            | 99.77119           |                   |            |  | 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            | 99.77436           |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.52744           |                   |            |  | 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            | 99.77436           |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77076           |                   |            |  | 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>      |
| BAYA43 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78224           |                   |            |  | 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>      |
| BAYA44 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77447           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA45 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80131           |                   |            |  | 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 |        |            | 14.11313  | 99.73226  | 14.11313           | 100.04153          |                   |            |  | 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>      |
| BAYB02 On 31/12/2016 Spot Bond |        |            | 15.66032  | 99.43594  | 15.66032           | 99.38608           |                   |            |  | 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>      |
| BAYB03 On 31/03/2017 Spot Bond |        |            | 14.62725  | 99.36467  | 14.62725           | 103.02322          |                   |            |  | 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>      |
| BAYB04 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.69227           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.69227           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB06 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.69227           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.68138           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.73041           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYB09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYC1 On 31/12/2016 Spot Bond |        |            | 100.00000 | 49.33974  | 100.00000          | 49.24613           |                   |            |  | 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>      |
| BAYD1 On 30/06/2035 Spot Bond |        |            | 100.00000 | 18.37535  | 100.00000          | 18.33085           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD2 On 30/06/2035 Spot Bond |        |            | 100.00000 | 16.72364  | 100.00000          | 16.68313           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD3 On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.32323  | 100.00000          | 10.29822           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD4 On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.32323  | 100.00000          | 10.29822           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD5 On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.48128  | 100.00000          | 12.45104           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD6 On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.81482  | 100.00000          | 10.78861           |                   |            |  | 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>      |
| BC100 On 22/01/2016 Spot Bond |        |            | 100.00000 | 92.63959  | 100.00000          | 92.40506           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC100U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC100U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC101 On 19/02/2016 Spot Bond |        |            | 100.00000 | 86.49289  | 100.00000          | 86.28842           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC101U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC101U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC102 On 04/03/2016 Spot Bond |        |            | 100.00000 | 83.71560  | 100.00000          | 83.52403           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC102U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC102U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ04 On 21/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25212          |                   |            |  | 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            | 101.54190          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BCJ07 On 15/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34839          |                   |            |  | 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>           |
| BCJ08 On 14/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.70061          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BCJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCJ08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 11.21706  | 100.00000          | 11.18958           |                   |            |  | 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 | 11.21706  | 100.00000          | 11.18958           |                   |            |  | 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>           |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.41000   | 101.42126 | 2.41000            | 184.28921          |                   |            |  | 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 |        |            | 9.36000   | 89.91948  | 9.36000            | 145.13554          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0206 On 02/03/2028 Spot Bond |        |            | 9.36000   | 91.29973  | 9.36000            | 145.67574          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0302 On 18/04/2028 Spot Bond |        |            | 9.74500   | 89.95417  | 9.74500            | 89.93078           |                   |            |  | 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 |        |            | 9.27000   | 97.39616  | 9.27000            | 97.37191           |                   |            |  | 0.00        | 0                | 400,000,000        |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 15.33841  | 100.00000          | 15.22073           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1A7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1A7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG1A8U On 21/11/2032 Spot Bond |        |            | 100.00000 | 13.27351  | 100.00000          | 13.17167           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1A8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BG1A8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG1B2  On 23/11/2032 Spot Bond |        |            | 100.00000 | 13.27351  | 100.00000          | 13.17167           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG1B2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG1B2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG1C2 On 21/11/2032 Spot Bond  |        |            | 100.00000 | 14.08151  | 100.00000          | 13.97348           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG1C2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG1C2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG1D2 On 21/11/2032 Spot Bond  |        |            | 100.00000 | 0.00068   | 100.00000          | 0.00068            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG1D2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG1D2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG1E2  On 21/11/2032 Spot Bond |        |            | 100.00000 | 18.83977  | 100.00000          | 18.69523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG1E2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG1E2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG1F2  On 21/11/2032 Spot Bond |        |            | 100.00000 | 26.02203  | 100.00000          | 25.82239           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG1F2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG1F2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22A 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>      |
| BG22A: On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32936          |                   |            |  | 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            | 101.88270          |                   |            |  | 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            | 101.44085          |                   |            |  | 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            | 101.52658          |                   |            |  | 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            | 101.76610          |                   |            |  | 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 | 59.79786  | 100.00000          | 59.65299           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG22YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.14003          |                   |            |  | 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            | 101.16203          |                   |            |  | 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            | 101.16936          |                   |            |  | 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            | 101.25733          |                   |            |  | 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            | 101.37452          |                   |            |  | 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>      |
| BG32D On 30/10/2016 Spot Bond |        |            | 100.00000 | 58.50666  | 100.00000          | 58.36492           |                   |            |  | 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>      |
| BG32Y On 30/10/2016 Spot Bond |        |            | 100.00000 | 58.50666  | 100.00000          | 58.36492           |                   |            |  | 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            | 100.18285          |                   |            |  | 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            | 100.18607          |                   |            |  | 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 |        |            | 9.35000   | 101.76959 | 9.35000            | 101.74405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.19575          |                   |            |  | 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            | 100.21280          |                   |            |  | 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 | 33.49920  | 100.00000          | 33.41716           |                   |            |  | 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 | 33.49920  | 100.00000          | 33.41716           |                   |            |  | 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            | 101.81222          |                   |            |  | 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  |        |            | 12.32500  | 96.50679  | 12.32500           | 96.47509           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL03 On 05/02/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24370          |                   |            |  | 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  |        |            | 12.21500  | 90.80873  | 12.21500           | 96.94726           |                   |            |  | 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  |        |            | 12.36500  | 97.86490  | 12.36500           | 99.92207           |                   |            |  | 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            | 100.51044          |                   |            |  | 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  |        |            | 12.86500  | 95.03658  | 12.86500           | 98.91586           |                   |            |  | 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            | 100.54357          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BGL09 On 29/09/2025 Spot Bond  |        |            | 12.36500  | 97.26525  | 12.36500           | 99.23787           |                   |            |  | 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            | 106.72781          |                   |            |  | 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>             |
| BGR02 On 10/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88178          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BGR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BGR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID04 On 23/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54606          |                   |            |  | 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            | 99.56118           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BID05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BID05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID06 On 30/06/2019 Spot Bond  |        |            | 9.99000   | 70.82002  | 9.99000            | 96.53548           |                   |            |  | 0.00        | 0                | 2,200,000,000        |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| BIDC49 On 14/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.60306           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BIDC49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BIDC49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BIDC50 On 05/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.20478           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BIDC50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BIDC50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1A6 On 21/11/2032 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>             |
| BSR12 On 25/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41004          |                   |            |  | 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            | 101.44953          |                   |            |  | 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>             |
| BSR16 On 17/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16744          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BSR16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <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            | 101.12600          |                   |            | 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>      |
| BTC05 On 14/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34070          |                   |            | 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>      |
| BTC05 On 19/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21762          |                   |            | 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>      |
| BTC06 On 25/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07382          |                   |            | 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>      |
| BTC06 On 12/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73857          |                   |            | 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 22/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56484          |                   |            | 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 09/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25691          |                   |            | 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            | 99.18120           |                   |            | 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            | 99.65436           |                   |            | 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 14/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.59949           |                   |            | 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>      |
| BTC07 On 20/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.49017           |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC077 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC077</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC07 On 20/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05966          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC078 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BTC078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC078 On 22/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.45390           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC079 On 01/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.21208           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC080 On 05/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.19823           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC081 On 18/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.93356           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC083 On 17/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.17875           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC084 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.84066           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC085 On 01/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.09123           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BUS01U On 30/09/2016 Spot Bond |        |            | 100.00000 | 64.60377  | 100.00000          | 64.44727           |                   |            |  | 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            | 99.89185           |                   |            |  | 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            | 99.88774           |                   |            |  | 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            | 100.13121          |                   |            |  | 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            | 100.72999          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BWZJ18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BYA49L On 30/06/2018 Spot Bond |        |            | 100.00000 | 19.42742  | 100.00000          | 19.38035           |                   |            |  | 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  |        |            | 10.55000  | 104.81586 | 10.55000           | 104.78626          |                   |            |  | 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            | 104.56225          |                   |            |  | 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  |        |            | 8.90000   | 101.92955 | 8.90000            | 101.90549          |                   |            |  | 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  |        |            | 16.21000  | 92.97267  | 16.21000           | 92.93287           |                   |            |  | 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            | 98.97295           |                   |            |  | 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  |        |            | 14.01000  | 98.48949  | 14.01000           | 98.45325           |                   |            |  | 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>      |
| CBL16 On 18/05/2017 Spot Bond  |        |            | 10.00000  | 100.19985 | 10.00000           | 100.17299          |                   |            |  | 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            | 97.99937           |                   |            |  | 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  |        |            | 14.01000  | 95.41627  | 14.01000           | 95.38117           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL20 On 14/12/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 94.54275           |                   |            |  | 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            | 100.98470          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For CBL21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL22 On 06/05/2020 Spot Bond |        |            | 11.76500  | 90.18864  | 11.76500           | 90.16032           |                   |            |  | 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            | 100.81489          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL24 On 21/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22515          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CCT01 On 23/06/2023 Spot Bond |        |            | 11.26500  | 106.52412 | 11.26500           | 106.49223          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CCT02 On 12/06/2024 Spot Bond |        |            | 11.32000  | 101.95130 | 11.32000           | 101.92064          |                   |            |  | 0.00        | 0                | 350,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 11.17000  | 102.97168 | 11.17000           | 102.94094          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47044          |                   |            |  | 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>           |
| CGR11 On 28/03/2016 Spot Bond |        |            | 12.75000  | 102.61957 | 12.75000           | 102.58489          |                   |            |  | 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            | 101.34581          |                   |            |  | 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            | 104.51109          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CGR14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CGR14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57760 | 10.00000           | 104.55040          |                   |            |  | 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            | 102.05256          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CGR15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.02541          |                   |            |  | 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            | 101.57566          |                   |            |  | 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 | 15.60739  | 100.00000          | 15.55866           |                   |            |  | 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 | 22.58293  | 100.00000          | 22.52762           |                   |            |  | 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 | 18.00463  | 100.00000          | 20.55626           |                   |            |  | 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            | 102.12567          |                   |            |  | 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>      |
| CIG03 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.08556          |                   |            |  | 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            | 102.16557          |                   |            |  | 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            | 102.25757          |                   |            |  | 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            | 100.59233          |                   |            |  | 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            | 100.63862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For CIG07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG08 On 03/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36646          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG08</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            | 100.00000          |                   |            | 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>      |
| CLN179 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19914          |                   |            | 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>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 99.78582  | 10.11000           | 99.75908           |                   |            | 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            | 101.69017          |                   |            | 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   | 127.50833 | 2.76000            | 127.49884          |                   |            | 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            | 102.23120          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN192 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN192 On 29/08/2021 Spot Bond |        |            | 3.14000   | 124.91466 | 3.14000            | 127.47208          |                   |            |  | 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>      |
| CLN193 On 31/08/2016 Spot Bond |        |            | 8.25000   | 102.60151 | 8.25000            | 102.57859          |                   |            |  | 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>      |
| CLN194 On 13/09/2021 Spot Bond |        |            | 3.60000   | 129.68608 | 3.60000            | 123.78922          |                   |            |  | 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>      |
| CLN198 On 13/09/2016 Spot Bond |        |            | 2.40000   | 132.81200 | 2.40000            | 126.77713          |                   |            |  | 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            | 100.06267          |                   |            |  | 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>      |
| CLN200 On 17/10/2016 Spot Bond |        |            | 9.39500   | 100.88935 | 9.39500            | 100.86405          |                   |            |  | 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>      |
| CLN215 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40034          |                   |            |  | 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>      |
| CLN219 On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42083          |                   |            |  | 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>      |
| CLN220 On 20/10/2016 Spot Bond |        |            | 9.44500   | 100.89345 | 9.44500            | 100.86802          |                   |            |  | 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>      |
| CLN221 On 20/10/2016 Spot Bond |        |            | 9.44500   | 100.89345 | 9.44500            | 100.86802          |                   |            |  | 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>      |
| CLN222 On 09/12/2016 Spot Bond |        |            | 9.49500   | 99.61758  | 9.49500            | 99.59234           |                   |            |  | 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>      |
| CLN225 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04588          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN227 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05050          |                   |            |  | 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>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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>      |
| CLN237 On 14/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77083          |                   |            |  | 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>      |
| CLN239 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>      |
| CLN241 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66247          |                   |            |  | 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>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 9.35000   | 103.07581 | 9.35000            | 103.05022          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN243 On 24/02/2019 Spot Bond |        |            | 9.35000   | 103.07581 | 9.35000            | 103.05022          |                   |            |  | 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>      |
| 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            | 100.42502          |                   |            |  | 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            | 100.19976          |                   |            |  | 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            | 100.48440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN258 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48440          |                   |            |  | 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            | 100.48440          |                   |            |  | 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            | 100.13983          |                   |            |  | 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 |        |            | 10.44000  | 100.19482 | 10.44000           | 100.16682          |                   |            |  | 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>      |
| CLN263 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58252          |                   |            |  | 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            | 102.66810          |                   |            |  | 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>      |
| CLN270 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25559          |                   |            |  | 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            | 100.25540          |                   |            |  | 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>      |
| CLN274 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25052          |                   |            |  | 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            | 100.65490          |                   |            |  | 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>      |
| CLN276 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71674          |                   |            |  | 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            | 100.40301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN28 On 07/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96592          |                   |            |  | 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>      |
| CLN28 On 10/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18298          |                   |            |  | 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>      |
| CLN28 On 30/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83388          |                   |            |  | 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>      |
| CLN29 On 26/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01565          |                   |            |  | 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>      |
| CLN29 On 26/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.87724           |                   |            |  | 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>      |
| CLN29 On 26/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34477          |                   |            |  | 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>      |
| CLN29 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.70725           |                   |            |  | 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>      |
| CLN29 On 26/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.87857           |                   |            |  | 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>      |
| CLN29 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.75171           |                   |            |  | 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>      |
| CLN29 On 20/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04895          |                   |            |  | 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>      |
| CLN29 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.73173           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06642          |                   |            |  | 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>      |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81846           |                   |            |  | 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            | 175.12714          |                   |            |  | 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>      |
| CLN301 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94455          |                   |            |  | 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>      |
| CLN302 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 176.43887          |                   |            |  | 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>      |
| CLN303 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 174.23469          |                   |            |  | 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>      |
| CLN304 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 172.90808          |                   |            |  | 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            | 170.22921          |                   |            |  | 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>      |
| CLN311 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 170.94036          |                   |            |  | 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>      |
| CLN312 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87084          |                   |            |  | 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>      |
| CLN313 On 14/11/2022 Spot Bond |        |            | 12.10500  | 89.26328  | 12.10500           | 89.23446           |                   |            |  | 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>      |
| CLN314 On 20/03/2023 Spot Bond |        |            | 12.62500  | 90.66952  | 12.62500           | 90.63903           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82610           |                   |            |  | 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>      |
| CLN316 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05193          |                   |            |  | 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>      |
| CLN317 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85110          |                   |            |  | 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>      |
| CLN318 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28539          |                   |            |  | 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>      |
| CLN319 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23195          |                   |            |  | 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>      |
| CLN320 On 30/04/2018 Spot Bond |        |            | 8.80500   | 105.64082 | 8.80500            | 101.26253          |                   |            |  | 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>      |
| CLN321 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| CLN322 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29791          |                   |            |  | 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>      |
| CLN323 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>      |
| CLN324 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04800          |                   |            |  | 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>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04878          |                   |            |  | 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>      |
| CLN326 On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04703          |                   |            | 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            | 100.06531          |                   |            | 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            | 85.19706           |                   |            | 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            | 100.05134          |                   |            | 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            | 99.82610           |                   |            | 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            | 150.89204          |                   |            | 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 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26577          |                   |            | 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 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05947          |                   |            | 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 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82514           |                   |            | 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>      |
| CLN341 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06491          |                   |            | 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>      |
| CLN342 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05320          |                   |            | 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>      |
| CLN343 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04105          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN344 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04105          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN344 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05036          |                   |            |  | 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>      |
| CLN345 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25371          |                   |            |  | 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>      |
| CLN346 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93647          |                   |            |  | 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>      |
| CLN347 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82993           |                   |            |  | 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>      |
| CLN349 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19881          |                   |            |  | 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>      |
| CLN350 On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51104          |                   |            |  | 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>      |
| CLN353 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>      |
| CLN354 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22818          |                   |            |  | 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>      |
| CLN358 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18452          |                   |            |  | 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>      |
| CLN359 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04227          |                   |            |  | 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>      |
| CLN360 On 20/03/2024 Spot Bond |        |            | 11.28500  | 97.94409  | 11.28500           | 98.81059           |                   |            |  | 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>      |
| CLN362 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN363 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13554          |                   |            |  | 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>          |
| CLN364 On 20/03/2024 Spot Bond |        |            | 13.42500  | 100.05525 | 13.42500           | 101.12055          |                   |            |  | 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>          |
| CLN365 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27671          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN366 On 06/08/2023 Spot Bond |        |            | 13.45500  | 101.36393 | 13.45500           | 101.32806          |                   |            |  | 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>          |
| CLN367 On 26/07/2022 Spot Bond |        |            | 10.02000  | 109.60238 | 10.02000           | 109.57326          |                   |            |  | 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>          |
| CLN368 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27671          |                   |            |  | 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>          |
| CLN369 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35471          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN370 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05363          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04272          |                   |            |  | 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>          |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04362          |                   |            |  | 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>          |
| CLN373 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04379          |                   |            |  | 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>          |
| CLN374 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81903           |                   |            |  | 0.00        | 0                | 70,000,000        |
| <b>Total CLN375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For CLN375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| CLN375 On 20/03/2021 Spot Bond |        |            | 10.76500  | 99.07152  | 10.76500           | 99.04299           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN376 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79993           |                   |            |  | 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>          |
| CLN377 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05052          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.98000  | 100.42530 | 10.98000           | 100.39582          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN379 On 20/09/2024 Spot Bond |        |            | 11.00000  | 102.83413 | 11.00000           | 102.80388          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN380 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04876          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN382 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31580          |                   |            |  | 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>          |
| CLN383 On 20/09/2024 Spot Bond |        |            | 13.21500  | 97.08207  | 13.21500           | 97.04794           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN384 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05589          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN385 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04350          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN386 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46398          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN387 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04667          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN388 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>      |
| CLN389 On 01/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.74755           |                   |            |  | 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>      |
| CLN390 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| CLN391 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04395          |                   |            |  | 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>      |
| CLN392 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.07735           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN394 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44448          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN395 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.65267          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN396 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06275          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN397 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81947          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN398 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81452          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN399 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN400 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05182          |                   |            |  | 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>      |
| CLN401 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84705           |                   |            |  | 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>      |
| CLN402 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83757           |                   |            |  | 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>      |
| CLN403 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83229          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN404 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.21570          |                   |            |  | 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>      |
| CLN405 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 79.42005           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN406 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN407 On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97204          |                   |            |  | 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>      |
| CLN408 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71478          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN409 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05130          |                   |            |  | 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>      |
| CLN410 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN411 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72356          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN412 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05077          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN413 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN414 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN415 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83765          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN416 On 20/09/2020 Spot Bond |        |            | 4.00000   | 100.07587 | 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>      |
| CLN417 On 23/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99948           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN418 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05599          |                   |            |  | 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>      |
| CLN419 On 18/04/2028 Spot Bond |        |            | 7.01000   | 42.80006  | 7.01000            | 43.40666           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.05652          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN420 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN421 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07535          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN422 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN423 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07535          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN424 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05391          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN425 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06765          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN426 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05287          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN427 On 15/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48497          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN428 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN428</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN428 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN429 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.44597           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN430 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN431 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08070          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN432 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08375          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN433 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.11828           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN434 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84139           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN435</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN435 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05104          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN436 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN437 On 18/04/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 162.72437          |                   |            |  | 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>      |
| CLN55 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>      |
| CLN61 On 18/04/2028 Spot Bond  |        |            | 9.74500   | 89.95417  | 9.74500            | 89.93078           |                   |            |  | 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>      |
| CLN81 On 28/04/2028 Spot Bond  |        |            | 9.36000   | 33.13756  | 9.36000            | 145.13554          |                   |            |  | 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>      |
| CLN88 On 02/03/2028 Spot Bond  |        |            | 9.36000   | 33.60255  | 9.36000            | 145.67574          |                   |            |  | 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>      |
| CLN89 On 10/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.69526          |                   |            |  | 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>      |
| CLNF03 On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92460          |                   |            |  | 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>      |
| CLNF04 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04639          |                   |            |  | 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>      |
| CLNF05 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04341          |                   |            |  | 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>      |
| CLNF06 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04406          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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            | 101.68579          |                   |            |  | 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            | 100.04684          |                   |            |  | 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            | 101.28539          |                   |            |  | 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            | 100.04295          |                   |            |  | 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            | 100.04271          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLNF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLNF1: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04244          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLNF1: On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04265          |                   |            |  | 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            | 100.04684          |                   |            |  | 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            | 100.67320          |                   |            |  | 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            | 101.67761          |                   |            |  | 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  |        |            | 9.57500   | 104.82728 | 9.57500            | 104.24442          |                   |            |  | 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  |        |            | 9.75000   | 98.85817  | 9.75000            | 98.83246           |                   |            |  | 0.00        | 0                | 830,000,000        |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>830,000,000</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 COJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>830,000,000</b> |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.81500  | 107.60597 | 10.81500           | 107.57500          |                   |            |  | 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>           |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 10.97500  | 101.92611 | 10.97500           | 101.89620          |                   |            |  | 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  |        |            | 11.06500  | 95.62499  | 11.06500           | 95.59685           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT01 On 03/04/2023 Spot Bond  |        |            | 11.43500  | 90.73067  | 11.43500           | 90.70311           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT02 On 03/04/2028 Spot Bond  |        |            | 12.09000  | 90.31553  | 12.09000           | 90.28656           |                   |            |  | 0.00        | 0                | 350,000,000        |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| COT03 On 05/06/2028 Spot Bond  |        |            | 12.09000  | 83.77046  | 12.09000           | 83.74359           |                   |            |  | 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            | 100.51458          |                   |            |  | 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>           |
| CPL01U On 12/12/2019 Spot Bond |        |            | 100.00000 | 11.35691  | 100.00000          | 11.32910           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL021 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59725          |                   |            |  | 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            | 99.99984           |                   |            |  | 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            | 100.55649          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL02U On 12/03/2020 Spot Bond |        |            | 100.00000 | 10.20431  | 100.00000          | 10.17931           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For CPL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPL03L On 12/12/2018 Spot Bond |        |            | 100.00000 | 16.22042  | 100.00000          | 16.18070           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CPL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CPL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPL04L On 26/08/2016 Spot Bond |        |            | 100.00000 | 54.96425  | 100.00000          | 54.72255           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CPL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CPL04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPL05L On 30/10/2018 Spot Bond |        |            | 100.00000 | 20.83722  | 100.00000          | 20.68081           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CPL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CPL05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPL06L On 30/11/2018 Spot Bond |        |            | 100.00000 | 23.42047  | 100.00000          | 23.24078           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CPL06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CPL06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 12.74000  | 94.19855  | 12.74000           | 94.16694           |                   |            |  | 0.00        | 0                | 12,880,000,000        |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,880,000,000</b> |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,880,000,000</b> |
| DEN38L On 10/06/2018 Spot Bond |        |            | 100.00000 | 20.99150  | 100.00000          | 20.94009           |                   |            |  | 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>              |
| DEN39L On 10/06/2018 Spot Bond |        |            | 100.00000 | 13.89054  | 100.00000          | 13.85652           |                   |            |  | 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>              |
| DEN40L On 10/06/2018 Spot Bond |        |            | 100.00000 | 21.62589  | 100.00000          | 21.57292           |                   |            |  | 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            | 101.07710          |                   |            |  | 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  |        |            | 8.87500   | 98.37809  | 8.87500            | 98.35461           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| DENG5 On 25/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55939          |                   |            |  | 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            | 100.39877          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total DENG57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For DENG57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 19/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.65046          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLT03L On 12/05/2016 Spot Bond |        |            | 100.00000 | 78.06519  | 100.00000          | 77.91091           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLT03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLT03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB02 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29489          |                   |            |  | 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            | 101.71876          |                   |            |  | 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            | 101.03960          |                   |            |  | 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>      |
| DLTC11 On 03/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.74752          |                   |            |  | 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            | 101.01705          |                   |            |  | 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            | 100.05937          |                   |            |  | 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            | 102.05530          |                   |            |  | 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            | 100.05208          |                   |            |  | 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            | 56.58478           |                   |            |  | 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 |        |            | 10.50500  | 94.11228  | 10.50500           | 94.08596           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For DV2021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV21 On 15/06/2016 Spot Bond  |        |            | 8.29500   | 103.41079 | 8.29500            | 103.38820          |                   |            |  | 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  |        |            | 10.28500  | 100.79828 | 10.28500           | 100.77081          |                   |            |  | 0.00        | 0                | 764,800,000        |
| <b>Total DV22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>764,800,000</b> |
| <b>Total For DV22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>764,800,000</b> |
| DV23 On 27/02/2023 Spot Bond  |        |            | 10.76500  | 99.44577  | 10.76500           | 99.41745           |                   |            |  | 0.00        | 0                | 465,200,000        |
| <b>Total DV23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>465,200,000</b> |
| <b>Total For DV23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>465,200,000</b> |
| DV24 On 18/02/2024 Spot Bond  |        |            | 10.69500  | 97.96566  | 10.69500           | 97.93792           |                   |            |  | 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  |        |            | 10.76000  | 98.89669  | 10.76000           | 98.86853           |                   |            |  | 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>           |
| DVC01 On 11/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24346          |                   |            |  | 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            | 101.08698          |                   |            |  | 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            | 99.89691           |                   |            |  | 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            | 100.55022          |                   |            |  | 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            | 100.55565          |                   |            |  | 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            | 100.09822          |                   |            |  | 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            | 100.11919          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVC017 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 100.69922          |                   |            |  | 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            | 99.71864           |                   |            |  | 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            | 99.45299           |                   |            |  | 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   |        |            | 9.35500   | 120.52138 | 9.35500            | 120.49145          |                   |            |  | 0.00        | 0                | 2,500,000,000        |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| ECN20 On 14/03/2020 Spot Bond  |        |            | 10.38500  | 102.72164 | 10.38500           | 100.15754          |                   |            |  | 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  |        |            | 10.56500  | 101.61348 | 10.56500           | 98.99722           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 10.81500  | 100.75727 | 10.81500           | 98.06602           |                   |            |  | 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  |        |            | 3.30000   | 98.49594  | 3.30000            | 97.68559           |                   |            |  | 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            | 102.46701          |                   |            |  | 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 | 0.00000            | 102.24310          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EFS00B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For EFS00B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFS0A On 28/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47996          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFS0A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EFS0A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFS0A On 28/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFS0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EFS0A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFS0C On 28/10/2023 Spot Bond |        |            | 100.00000 | 21.12909  | 100.00000          | 21.03617           |                   |            |  | 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 |        |            | 2.57000   | 100.10135 | 2.57000            | 100.09440          |                   |            |  | 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>      |
| EL28 On 02/05/2028 Spot Bond  |        |            | 2.77500   | 119.53777 | 2.77500            | 119.52871          |                   |            |  | 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  |        |            | 2.76000   | 107.06040 | 2.76000            | 107.05235          |                   |            |  | 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  |        |            | 2.76000   | 107.70941 | 2.76000            | 107.70139          |                   |            |  | 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  |        |            | 2.65000   | 100.79261 | 2.65000            | 100.78535          |                   |            |  | 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  |        |            | 2.55000   | 100.61553 | 2.55000            | 100.60861          |                   |            |  | 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 |        |            | 10.81500  | 103.34946 | 10.81500           | 103.31989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EMM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EMM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EMM02 On 11/03/2021 Spot Bond |        |            | 10.71500  | 103.04815 | 10.71500           | 103.01861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EMM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EMM02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EMM03 On 04/05/2024 Spot Bond |        |            | 11.14000  | 95.52093  | 11.14000           | 95.49249           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EMM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.35500  | 86.48835  | 11.35500           | 91.89016           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.49500  | 96.39123  | 11.49500           | 98.34721           |                   |            |  | 0.00        | 0                | 3,333,333,000        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,333,333,000</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,333,333,000</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 11.24000  | 94.33703  | 11.24000           | 96.51904           |                   |            |  | 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            | 94.69247           |                   |            |  | 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>             |
| EPF003 On 12/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19240          |                   |            |  | 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            | 101.00371          |                   |            |  | 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            | 100.96538          |                   |            |  | 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            | 100.69870          |                   |            |  | 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            | 100.46210          |                   |            |  | 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 | 9.72655   | 100.00000          | 9.68331            |                   |            |  | 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 | 4.32291   | 100.00000          | 4.30369            |                   |            |  | 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>             |
| EPFC16 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62471          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPFC16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For EPFC16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC1 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57251          |                   |            |  | 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>      |
| EPFC1 On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60457          |                   |            |  | 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>      |
| EPFC1 On 04/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC2 On 04/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90315          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC2 On 04/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93934          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.77707           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84287          |                   |            |  | 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 |        |            | 11.29000  | 96.57373  | 11.29000           | 96.54475           |                   |            |  | 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            | 99.18268           |                   |            |  | 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            | 99.04627           |                   |            |  | 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 | 83.41456  | 100.00000          | 83.23123           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.78119          |                   |            |  | 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            | 100.82982          |                   |            |  | 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 ERSA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.74732          |                   |            |  | 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            | 100.69264          |                   |            |  | 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            | 100.71674          |                   |            |  | 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            | 100.71319          |                   |            |  | 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            | 100.70343          |                   |            |  | 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            | 100.74729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-----------------------|---------------|
| <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            | 100.78030          |                   |                             | 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   |        |            | 9.10000   | 101.92701 | 9.10000            | 101.90224          |                   | 484,240,120,000.00          | 53,213,200         | 36,764,044,300        |               |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>484,240,120,000.00</b>   | <b>53,213,200</b>  | <b>36,764,044,300</b> |               |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   | <b>484,240,120,000.00</b>   | <b>53,213,200</b>  | <b>36,764,044,300</b> |               |
| ES23 On 25/01/2023 Spot Bond   |        |            | 9.95000   | 104.36290 | 9.95000            | 104.33538          |                   | 576,504,990,000.00          | 57,940,200         | 7,414,820,400         |               |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>576,504,990,000.00</b>   | <b>57,940,200</b>  | <b>7,414,820,400</b>  |               |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>576,504,990,000.00</b>   | <b>57,940,200</b>  | <b>7,414,820,400</b>  |               |
| ES26 On 02/04/2026 Spot Bond   |        |            | 10.21000  | 86.95143  | 10.21000           | 86.92778           |                   | 977,001,026,000.00          | 95,690,600         | 17,587,544,200        |               |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>977,001,026,000.00</b>   | <b>95,690,600</b>  | <b>17,587,544,200</b> |               |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>977,001,026,000.00</b>   | <b>95,690,600</b>  | <b>17,587,544,200</b> |               |
| ES33 On 15/09/2033 Spot Bond   |        |            | 10.73000  | 76.65432  | 10.74000           | 76.56946           |                   | 1,564,264,466,000.00        | 145,784,200        | 69,918,100,400        |               |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,564,264,466,000.00</b> | <b>145,784,200</b> | <b>69,918,100,400</b> |               |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>1,564,264,466,000.00</b> | <b>145,784,200</b> | <b>69,918,100,400</b> |               |
| ES42 On 25/04/2042 Spot Bond   |        |            | 10.89500  | 80.73107  | 10.89500           | 80.70768           |                   | 639,279,378,000.00          | 58,676,400         | 43,322,389,200        |               |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>639,279,378,000.00</b>   | <b>58,676,400</b>  | <b>43,322,389,200</b> |               |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>639,279,378,000.00</b>   | <b>58,676,400</b>  | <b>43,322,389,200</b> |               |
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.87495           |                   | 0.00                        | 0                  | 0                     |               |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |               |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |               |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.06060           |                   | 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            | 101.38248          |                   | 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            | 99.89512           |                   | 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            | 100.66704          |                   | 0.00                        | 0                  | 0                     |               |
| <b>Total FIFB04 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |               |
| <b>Total For FIFB04</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |               |
| FIFB05 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50072          |                   | 0.00                        | 0                  | 0                     |               |
| <b>Total FIFB05 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FIFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB06 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59725          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB07 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56829          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC21 On 09/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81700          |                   |            |  | 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            | 100.53934          |                   |            |  | 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            | 100.59976          |                   |            |  | 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>      |
| FIFC24 On 11/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44892          |                   |            |  | 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            | 101.48578          |                   |            |  | 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>      |
| FIFC26 On 06/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC27 On 06/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31308          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.12886   | 100.00000          | 0.12846            |                   |            |  | 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 | 0.12886   | 100.00000          | 0.12846            |                   |            |  | 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 | 11.70034  | 100.00000          | 11.67200           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.38868  | 100.00000          | 11.36109           |                   |            |  | 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            | 100.17842          |                   |            |  | 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            | 99.55600           |                   |            |  | 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>      |
| FR2A4K On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19770          |                   |            |  | 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>      |
| FR2A4L On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21053          |                   |            |  | 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  |        |            | 10.61000  | 94.77726  | 10.61000           | 94.75050           |                   |            |  | 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            | 100.25420          |                   |            |  | 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>      |
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25412          |                   |            |  | 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            | 101.30743          |                   |            |  | 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            | 101.90819          |                   |            |  | 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            | 100.35209          |                   |            |  | 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            | 100.50397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB14 On 02/06/2026 Spot Bond  |        |            | 11.46500  | 91.79864  | 11.46500           | 94.74713           |                   |            |  | 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            | 100.42659          |                   |            |  | 0.00        | 400,000,000        | 200,000,000          |
| <b>Total FRB15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| <b>Total For FRB15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| FRB16 On 08/07/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.03991          |                   |            |  | 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            | 102.07051          |                   |            |  | 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  |        |            | 11.46000  | 101.43162 | 11.46000           | 101.40074          |                   |            |  | 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            | 101.06899          |                   |            |  | 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 |        |            | 2.90000   | 132.35663 | 2.90000            | 133.23414          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 2.90000   | 118.60342 | 2.90000            | 268.17725          |                   |            |  | 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 |        |            | 2.76500   | 106.81739 | 2.76500            | 113.53761          |                   |            |  | 0.00        | 0                  | 1,530,000,000        |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,530,000,000</b> |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,530,000,000</b> |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.61000   | 90.66137  | 3.61000            | 149.36843          |                   |            |  | 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 |        |            | 3.56000   | 98.70893  | 3.56000            | 188.98814          |                   |            |  | 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 |        |            | 7.46000   | 70.11562  | 7.46000            | 69.55953           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0: On 28/10/2024 Spot Bond |        |            | 9.35600   | 45.33835  | 9.35600            | 44.44538           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0: On 10/12/2024 Spot Bond |        |            | 9.60000   | 43.97722  | 9.60000            | 43.05901           |                   |            |  | 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>      |
| FRC04: On 15/03/2017 Spot Bond |        |            | 100.00000 | 30.84195  | 100.00000          | 30.70484           |                   |            |  | 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>      |
| FRC10: On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56456          |                   |            |  | 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>      |
| FRC10: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05188          |                   |            |  | 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>      |
| FRC11: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04487          |                   |            |  | 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>      |
| FRC11: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04930          |                   |            |  | 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>      |
| FRC11: On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.08010 | 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>      |
| FRC11: On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.08010 | 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>      |
| FRC11: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05130          |                   |            |  | 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>      |
| FRC11: 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>      |
| FRC12: 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04905          |                   |            |  | 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>      |
| FRC12: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05323          |                   |            |  | 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>      |
| FRC12: 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>      |
| FRC12: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05052          |                   |            |  | 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>      |
| FRC12: On 20/09/2017 Spot Bond |        |            | 6.00000   | 100.06437 | 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>      |
| FRC12: 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>      |
| FRC12: 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>      |
| FRC12: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05349          |                   |            |  | 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>      |
| FRC12: 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>      |
| FRC13: 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>      |
| FRC13: 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>      |
| FRC13: 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13: 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>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06507          |                   |            |  | 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>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06326          |                   |            |  | 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>      |
| FRC13: 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>      |
| FRC13: 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>      |
| FRC13: 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>      |
| FRC13: 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>      |
| 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 | 27.99864  | 100.09221          | 27.93001           |                   |            |  | 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            | 100.04616          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 91.68756           |                   |            |  | 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            | 100.04810          |                   |            |  | 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   | 91.35414  | 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            | 100.04868          |                   |            |  | 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            | 100.04444          |                   |            |  | 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            | 100.04815          |                   |            |  | 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            | 100.06196          |                   |            |  | 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>      |
| FRC16: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04737          |                   |            |  | 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  | 70.17135  | 13.22500           | 70.14627           |                   |            |  | 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            | 100.04485          |                   |            |  | 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            | 100.04490          |                   |            |  | 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            | 100.06232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC167 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04679          |                   |            |  | 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>      |
| FRC168 On 31/01/2025 Spot Bond |        |            | 3.99500   | 99.33874  | 3.99500            | 102.76322          |                   |            |  | 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>      |
| FRC169 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04868          |                   |            |  | 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>      |
| FRC170 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04868          |                   |            |  | 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>      |
| FRC171 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71290          |                   |            |  | 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>      |
| FRC172 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01833          |                   |            |  | 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>      |
| FRC173 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.97628           |                   |            |  | 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>      |
| FRC174 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04606          |                   |            |  | 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>      |
| FRC176 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04506          |                   |            |  | 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>      |
| FRC177 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21396          |                   |            |  | 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>      |
| FRC178 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05218          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC179 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90510          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <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            | 65.03435           |                   |            | 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            | 101.45003          |                   |            | 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            | 100.05937          |                   |            | 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            | 100.05736          |                   |            | 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            | 100.04459          |                   |            | 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            | 100.04815          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC188</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04815          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18873          |                   |            | 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>      |
| FRC19: On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75501          |                   |            | 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>      |
| FRC19: On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84923          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63439          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55672          |                   |            |  | 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>      |
| FRC19: On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05067          |                   |            |  | 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>      |
| FRC19: On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54056          |                   |            |  | 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>      |
| FRC19: On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61426          |                   |            |  | 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>      |
| FRC19: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47516          |                   |            |  | 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>      |
| FRC19: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47909          |                   |            |  | 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>      |
| FRC20: On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47102          |                   |            |  | 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            | 101.33819          |                   |            |  | 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            | 101.47102          |                   |            |  | 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            | 101.33288          |                   |            |  | 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            | 101.07375          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 06/05/2017 Spot Bond |        |            | 8.75000   | 101.13539 | 8.75000            | 101.11161          |                   |            |  | 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            | 104.02260          |                   |            |  | 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 | 10.23352  | 100.00000          | 9.71574            |                   |            |  | 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 | 9.44044   | 100.00000          | 8.92461            |                   |            |  | 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            | 97.75989           |                   |            |  | 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 | 12.61435  | 100.00000          | 12.10525           |                   |            |  | 0.00        | 0                | 0             |
| FRC21: On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05009          |                   |            |  | 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 | 31.43900  | 100.00000          | 31.36283           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97666          |                   |            |  | 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 | 9.98738   | 100.00000          | 9.96293            |                   |            |  | 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 | 30.46107  | 100.00000          | 30.38728           |                   |            |  | 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            | 100.97662          |                   |            |  | 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 | 30.43450  | 100.00000          | 30.36077           |                   |            |  | 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 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>      |
| FRC216 On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97424          |                   |            |  | 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>      |
| FRC217 On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92529          |                   |            |  | 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>      |
| FRC218 On 04/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09738          |                   |            |  | 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>      |
| FRC219 On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03078          |                   |            |  | 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>      |
| FRC220 On 31/01/2022 Spot Bond |        |            | 3.71000   | 127.44034 | 3.71000            | 127.42762          |                   |            |  | 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>      |
| FRC221 On 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88516          |                   |            |  | 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>      |
| FRC222 On 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87350          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC223 On 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87350          |                   |            |  | 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>      |
| FRC224 On 20/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76032          |                   |            |  | 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>      |
| FRC225 On 10/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27189          |                   |            |  | 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>      |
| FRC227 On 16/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12911          |                   |            |  | 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>      |
| FRC228 On 30/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.20056          |                   |            |  | 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 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            | 100.05052          |                   |            |  | 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            | 99.88803           |                   |            |  | 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            | 101.40457          |                   |            |  | 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 |        |            | 4.57000   | 122.88496 | 4.57000            | 121.51997          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23(On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07186          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23(On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC235 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC235</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            | 100.31168          |                   |            |  | 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            | 101.29030          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond |        |            | 4.24000   | 111.03736 | 4.24000            | 123.78600          |                   |            |  | 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            | 100.04885          |                   |            |  | 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             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 4.29000   | 102.89859 | 4.29000            | 123.44869          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 4.27000   | 100.83251 | 4.27000            | 123.58348          |                   |            |  | 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 |        |            | 3.86000   | 100.72210 | 3.86000            | 132.55973          |                   |            |  | 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 |        |            | 3.93000   | 100.41460 | 3.93000            | 144.28561          |                   |            |  | 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            | 101.44543          |                   |            |  | 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            | 100.04266          |                   |            |  | 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            | 100.04857          |                   |            |  | 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            | 100.05649          |                   |            |  | 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            | 100.05446          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.04936          |                   |            |  | 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            | 100.04931          |                   |            |  | 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            | 100.18266          |                   |            |  | 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 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            | 101.46436          |                   |            |  | 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>      |
| FRD011 On 22/12/2018 Spot Bond |        |            | 100.00000 | 15.08529  | 100.00000          | 15.04835           |                   |            |  | 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>      |
| FRD091 On 26/06/2017 Spot Bond |        |            | 100.00000 | 31.35290  | 100.00000          | 31.27611           |                   |            |  | 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>      |
| FRD111 On 08/11/2016 Spot Bond |        |            | 100.00000 | 56.25000  | 100.00000          | 56.07438           |                   |            |  | 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>      |
| FRD131 On 31/12/2019 Spot Bond |        |            | 100.00000 | 13.64978  | 100.00000          | 13.61671           |                   |            |  | 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            | 101.53680          |                   |            |  | 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            | 102.32326          |                   |            |  | 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            | 101.57154          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44646          |                   |            |  | 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            | 98.48505           |                   |            |  | 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            | 98.47746           |                   |            |  | 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            | 101.37187          |                   |            |  | 0.00        | 0                | 70,000,000    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| FRS10( On 15/01/2024 Spot Bond |        |            | 2.43800   | 82.31712  | 2.43800            | 99.86128           |                   |            |  | 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>          |
| FRS10( On 31/01/2038 Spot Bond |        |            | 2.67000   | 103.57968 | 2.67000            | 112.62743          |                   |            |  | 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>          |
| FRS10( On 21/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28281          |                   |            |  | 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>          |
| FRS10( On 23/01/2024 Spot Bond |        |            | 10.38000  | 101.74149 | 10.38000           | 101.71316          |                   |            |  | 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>          |
| FRS10( On 23/01/2024 Spot Bond |        |            | 10.38000  | 101.74149 | 10.38000           | 101.71316          |                   |            |  | 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>          |
| FRS10( On 30/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.95010          |                   |            |  | 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>          |
| FRS10( On 31/01/2038 Spot Bond |        |            | 2.81000   | 101.32057 | 2.81000            | 109.99360          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS10( On 07/12/2033 Spot Bond |        |            | 3.00000   | 204.62135 | 3.00000            | 203.66037          |                   |            |  | 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>          |
| FRS11( On 31/01/2038 Spot Bond |        |            | 2.78000   | 110.55997 | 2.78000            | 110.55167          |                   |            |  | 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>          |
| FRS11( On 07/12/2033 Spot Bond |        |            | 3.03000   | 203.80487 | 3.03000            | 202.83971          |                   |            |  | 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>          |
| FRS11( On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45227          |                   |            |  | 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>          |
| FRS11( On 31/01/2025 Spot Bond |        |            | 2.85000   | 112.76200 | 2.85000            | 112.75331          |                   |            |  | 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 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 |        |            | 2.97500   | 106.99308 | 2.97500            | 106.98450          |                   |            |  | 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            | 54.32600           |                   |            |  | 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 |        |            | 2.97500   | 106.99308 | 2.97500            | 106.98450          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 07/12/2033 Spot Bond |        |            | 3.15000   | 110.59307 | 3.15000            | 199.59729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 3.20000   | 109.01763 | 3.20000            | 198.26502          |                   |            |  | 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 |        |            | 2.78000   | 99.28531  | 2.78000            | 99.27785           |                   |            |  | 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 |        |            | 3.23000   | 155.87070 | 3.23000            | 197.47090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS123 On 31/01/2038 Spot Bond |        |            | 3.25000   | 88.73552  | 3.25000            | 102.18845          |                   |            |  | 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 |        |            | 3.65000   | 94.50841  | 3.65000            | 148.75932          |                   |            |  | 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 |        |            | 3.70000   | 82.84463  | 3.70000            | 94.89457           |                   |            |  | 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 |        |            | 3.64000   | 94.63028  | 3.64000            | 148.91132          |                   |            |  | 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 31/03/2028 Spot Bond |        |            | 3.70000   | 148.01680 | 3.70000            | 148.00199          |                   |            |  | 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 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 |        |            | 3.74000   | 185.59434 | 3.74000            | 184.55034          |                   |            | 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            | 84.29556           |                   |            | 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 |        |            | 3.63000   | 83.51058  | 3.63000            | 95.98608           |                   |            | 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 |        |            | 3.60000   | 83.87056  | 3.60000            | 96.45862           |                   |            | 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 |        |            | 3.41000   | 86.40821  | 3.41000            | 86.40028           |                   |            | 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 |        |            | 3.51000   | 150.91827 | 3.51000            | 150.90392          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS137 On 07/12/2033 Spot Bond |        |            | 3.51000   | 190.26228 | 3.51000            | 190.24416          |                   |            | 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            | 100.79715          |                   |            | 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            | 100.00848          |                   |            | 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            | 106.21746          |                   |            | 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 31/03/2028 Spot Bond |        |            | 3.64000   | 149.21921 | 3.64000            | 148.91132          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 3.64000   | 149.21921 | 3.64000            | 148.91132          |                   |            | 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 FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS144 On 21/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS144</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 2.66000   | 120.49197 | 2.66000            | 272.44925          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 2.55000   | 121.36950 | 2.55000            | 274.43427          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 3.27000   | 115.76045 | 3.27000            | 261.74632          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS43 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS43</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS46 On 31/01/2022 Spot Bond  |        |            | 3.37000   | 97.69460  | 3.37000            | 129.82873          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS46 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS46</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS49 On 27/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23665          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS49 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRS49</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRS51 On 31/01/2022 Spot Bond  |        |            | 2.90000   | 133.24458 | 2.90000            | 129.16029          |                   |            | 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>          |
| FRS56 On 19/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.48453          |                   |            | 0.00        | 0                | 15,000,000        |
| <b>Total FRS56 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| <b>Total For FRS56</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,000,000</b> |
| FRS59 On 07/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.71009          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRS59 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <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            | 101.07064          |                   |            | 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  |        |            | 2.65000   | 109.30083 | 2.65000            | 109.29301          |                   |            | 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 | 40.10814  | 104.97509          | 40.00443           |                   |            | 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 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 | 42.74559  | 101.07593          | 42.63990           |                   |            |  | 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 | 37.52889  | 100.44759          | 37.43661           |                   |            |  | 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 | 41.31191  | 100.76967          | 41.21003           |                   |            |  | 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 |        |            | 2.52000   | 112.92015 | 2.52000            | 112.91241          |                   |            |  | 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 |        |            | 2.71000   | 95.09853  | 2.71000            | 114.04836          |                   |            |  | 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            | 99.06681           |                   |            |  | 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 |        |            | 2.74000   | 94.86604  | 2.74000            | 113.76944          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS88 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56746          |                   |            |  | 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 |        |            | 2.75000   | 119.77960 | 2.75000            | 270.83783          |                   |            |  | 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            | 100.93481          |                   |            |  | 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 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            | 100.58090          |                   |                             | 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 |        |            | 7.83500   | 102.29294 | 7.83500            | 102.27134          |                   |                             | 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 |        |            | 8.59000   | 102.17151 | 8.59000            | 102.14791          |                   |                             | 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 |        |            | 9.00000   | 105.07162 | 9.00000            | 105.04635          |                   |                             | 0.00        | 0                  | 580,000,000          |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>580,000,000</b>   |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>580,000,000</b>   |
| FRX19 On 15/11/2019 Spot Bond |        |            | 9.69500   | 98.73660  | 9.69500            | 98.71093           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRX20 On 01/10/2020 Spot Bond |        |            | 10.02500  | 97.23909  | 10.02500           | 97.21311           |                   |                             | 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 |        |            | 10.79500  | 87.48695  | 10.79500           | 87.46155           |                   |                             | 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 |        |            | 10.90000  | 99.55666  | 10.90000           | 99.52780           |                   | 1,090,000,000,000.00        | 0.00        | 100,000,000        | 100,000,000          |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,090,000,000,000.00</b> | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b>   |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   | <b>1,090,000,000,000.00</b> | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b>   |
| FRX26 On 01/10/2026 Spot Bond |        |            | 11.30000  | 91.97711  | 11.30000           | 91.06690           |                   | 2,260,000,000,000.00        | 0.00        | 200,000,000        | 600,000,000          |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,260,000,000,000.00</b> | <b>0.00</b> | <b>200,000,000</b> | <b>600,000,000</b>   |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   | <b>2,260,000,000,000.00</b> | <b>0.00</b> | <b>200,000,000</b> | <b>600,000,000</b>   |
| FRX30 On 31/01/2030 Spot Bond |        |            | 11.56000  | 91.39728  | 11.56000           | 91.36938           |                   | 0.00                        | 0.00        | 0                  | 1,060,000,000        |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0.00</b> | <b>0</b>           | <b>1,060,000,000</b> |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0.00</b> | <b>0</b>           | <b>1,060,000,000</b> |
| FRX31 On 21/02/2031 Spot Bond |        |            | 11.65000  | 88.05831  | 11.65000           | 88.03123           |                   | 6,990,000,000,000.00        | 0.00        | 600,000,000        | 300,000,000          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>6,990,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            | <b>6,990,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.40500  | 72.82731  | 11.40500           | 72.80525           |                   |            | 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            | 100.03811          |                   |            | 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            | 100.03865          |                   |            | 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            | 100.03996          |                   |            | 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            | 100.04211          |                   |            | 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            | 100.04371          |                   |            | 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            | 100.05067          |                   |            | 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            | 100.66924          |                   |            | 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            | 100.54827          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FS2A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FS2A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FS2A5 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69334          |                   |            | 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            | 100.72010          |                   |            | 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            | 100.74238          |                   |            | 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 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            | 100.84034          |                   |            |  | 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 | 2.44537   | 100.00000          | 2.43944            |                   |            |  | 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 | 0.41026   | 100.00000          | 0.40927            |                   |            |  | 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 | 13.55407  | 100.00000          | 13.52087           |                   |            |  | 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 | 2.27400   | 100.00000          | 2.26843            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A3L On 20/03/2022 Spot Bond |        |            | 100.00000 | 0.38151   | 100.00000          | 0.38058            |                   |            |  | 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             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| GBL02 On 15/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.60236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GBL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC04 On 11/04/2017 Spot Bond  |        |            | 10.35000  | 100.86308 | 10.35000           | 100.83527          |                   |            |  | 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            | 100.56625          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58491          |                   |            |  | 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            | 100.59238          |                   |            |  | 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            | 100.64082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.70029          |                   |            |  | 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            | 100.73737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH41U On 25/10/2047 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total GH41U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH41U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| GPT35 On 11/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77292          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 11.21799  | 100.00000          | 11.19053           |                   |            |  | 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 | 27.91991  | 100.00000          | 27.85153           |                   |            |  | 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 | 13.28313  | 100.00000          | 13.25060           |                   |            |  | 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 | 11.09318  | 100.00000          | 11.05855           |                   |            |  | 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            | 101.16792          |                   |            |  | 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            | 101.21336          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.26974          |                   |            |  | 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            | 101.34798          |                   |            |  | 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 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            | 100.98480          |                   |            |  | 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>             |
| GRT04 On 15/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60127          |                   |            |  | 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            | 100.26162          |                   |            |  | 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            | 100.68311          |                   |            |  | 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            | 99.97946           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT09 On 15/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47072          |                   |            |  | 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 | 0.00002   | 100.00000          | 0.00002            |                   |            |  | 0.00        | 0                | 2,979,200,000        |
| <b>Total GRX01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,979,200,000</b> |
| <b>Total For GRX01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,979,200,000</b> |
| GSIZ16 On 23/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68811          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GSIZ16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GSIZ16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HCH01 On 25/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36926          |                   |            |  | 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 | 11.73750  | 100.00000          | 11.70906           |                   |            |  | 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            | 100.19717          |                   |            |  | 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 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            | 101.06851          |                   |            |  | 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            | 100.88981          |                   |            |  | 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>      |
| HILC24 On 14/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30484          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC25 On 05/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86493          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</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 | 11.54751  | 100.00000          | 11.49672           |                   |            |  | 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 | 11.54751  | 100.00000          | 11.49672           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C4 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 12.24975  | 100.00000          | 12.19588           |                   |            |  | 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 | 12.24975  | 100.00000          | 12.19588           |                   |            |  | 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 | 13.15262  | 100.00000          | 13.09478           |                   |            |  | 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 | 13.15262  | 100.00000          | 13.09478           |                   |            |  | 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 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 | 14.25614  | 100.00000          | 14.19345           |                   |            |  | 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>      |
| <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            | 101.43915          |                   |            |  | 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            | 101.69643          |                   |            |  | 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            | 101.34104          |                   |            |  | 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 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  | 104.57800 | 10.00000           | 104.55000          |                   |            |                           | 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  |        |            | 10.23000  | 103.08084 | 10.23000           | 103.05289          |                   |            |                           | 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            | 100.83144          |                   |            |                           | 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            | 100.78253          |                   |            |                           | 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  |        |            | 9.56500   | 104.52555 | 9.56500            | 104.49901          |                   |            | 372,723,181,000.00        | 38,967,400        | 2,481,235,800         |               |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>372,723,181,000.00</b> | <b>38,967,400</b> | <b>2,481,235,800</b>  |               |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   |            | <b>372,723,181,000.00</b> | <b>38,967,400</b> | <b>2,481,235,800</b>  |               |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 2.54000   | 121.44965 | 2.54000            | 274.61558          |                   |            | 0.00                      | 0                 | 3,100,000,000         |               |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>3,100,000,000</b>  |               |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>3,100,000,000</b>  |               |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.41000   | 125.00585 | 2.41000            | 282.65768          |                   |            | 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  |        |            | 2.75000   | 94.94287  | 2.75000            | 96.00305           |                   |            | 0.00                      | 0                 | 0                     |               |
| <b>Total HWAY33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>              |               |
| <b>Total For HWAY33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>              |               |
| HWAY3 On 31/07/2034 Spot Bond  |        |            | 10.87500  | 90.79094  | 10.87500           | 90.76482           |                   |            | 0.00                      | 0                 | 11,670,000,000        |               |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>11,670,000,000</b> |               |
| <b>Total For HWAY34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>11,670,000,000</b> |               |
| HWAY3 On 31/07/2035 Spot Bond  |        |            | 10.87500  | 90.58156  | 10.87500           | 90.55550           |                   |            | 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 | 63.06528  | 100.00000          | 62.91082           |                   |            | 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 | 65.19723  | 100.00000          | 65.03930           |                   |            | 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 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 | 55.60125  | 100.00000          | 55.46655           |                   |                              | 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  | 104.57800 | 10.00000           | 104.55000          |                   |                              | 0.00                  | 0                      | 0             |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| I2025 On 31/01/2025 Spot Bond |        |            | 2.10000   | 119.89684 | 2.10000            | 119.89004          |                   | 91,426,690,320,000.00        | 43,536,519,200        | 64,573,102,400         |               |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>11,426,690,320,000.00</b> | <b>43,536,519,200</b> | <b>64,573,102,400</b>  |               |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>11,426,690,320,000.00</b> | <b>43,536,519,200</b> | <b>64,573,102,400</b>  |               |
| I2033 On 28/02/2033 Spot Bond |        |            | 2.20000   | 98.11896  | 2.20000            | 98.11303           |                   | 114,938,162,240,000.00       | 52,244,619,200        | 26,201,554,100         |               |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>14,938,162,240,000.00</b> | <b>52,244,619,200</b> | <b>26,201,554,100</b>  |               |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   | <b>14,938,162,240,000.00</b> | <b>52,244,619,200</b> | <b>26,201,554,100</b>  |               |
| I2038 On 31/01/2038 Spot Bond |        |            | 2.05000   | 125.25094 | 2.05000            | 125.24400          |                   | 448,184,530,000.00           | 218,626,600           | 167,567,211,200        |               |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>448,184,530,000.00</b>    | <b>218,626,600</b>    | <b>167,567,211,200</b> |               |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>448,184,530,000.00</b>    | <b>218,626,600</b>    | <b>167,567,211,200</b> |               |
| I2046 On 31/03/2046 Spot Bond |        |            | 2.15000   | 122.46421 | 2.15000            | 122.45705          |                   | 40,122,998,140,000.00        | 18,661,859,600        | 88,310,672,800         |               |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,122,998,140,000.00</b> | <b>18,661,859,600</b> | <b>88,310,672,800</b>  |               |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   | <b>10,122,998,140,000.00</b> | <b>18,661,859,600</b> | <b>88,310,672,800</b>  |               |
| I2050 On 31/12/2050 Spot Bond |        |            | 2.25000   | 127.00055 | 2.25000            | 126.99285          |                   | 6,450,500,700,000.00         | 2,866,889,200         | 45,883,932,900         |               |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,450,500,700,000.00</b>  | <b>2,866,889,200</b>  | <b>45,883,932,900</b>  |               |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   | <b>6,450,500,700,000.00</b>  | <b>2,866,889,200</b>  | <b>45,883,932,900</b>  |               |
| IBL21 On 15/03/2016 Spot Bond |        |            | 8.99500   | 102.68005 | 8.99500            | 102.65525          |                   | 0.00                         | 0                     | 0                      |               |
| <b>Total IBL21 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |               |
| <b>Total For IBL21</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |               |
| IBL22 On 15/03/2018 Spot Bond |        |            | 9.10000   | 104.47403 | 9.10000            | 104.44849          |                   | 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 |        |            | 8.81500   | 102.51936 | 8.81500            | 102.49534          |                   | 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            | 101.03958          |                   | 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 |        |            | 2.70000   | 99.52797  | 2.70000            | 134.21512          |                   | 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 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   |        |            | 2.97000   | 99.86956  | 2.97000            | 132.72051          |                   |            | 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            | 100.17165          |                   |            | 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   |        |            | 9.22000   | 101.04892 | 9.22000            | 101.02403          |                   |            | 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            | 100.59180          |                   |            | 0.00        | 6,200,000,000        | 0             |
| <b>Total IBL42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>6,200,000,000</b> | <b>0</b>      |
| <b>Total For IBL42</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>6,200,000,000</b> | <b>0</b>      |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            | 0.00        | 0                    | 0             |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| IBL45 On 21/12/2018 Spot Bond   |        |            | 9.94000   | 95.14748  | 9.94000            | 95.12227           |                   |            | 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   |        |            | 10.41500  | 92.91653  | 10.41500           | 92.89090           |                   |            | 0.00        | 0                    | 0             |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| IBL48 On 19/03/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.14737          |                   |            | 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   |        |            | 9.40000   | 97.50258  | 9.40000            | 97.47811           |                   |            | 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   |        |            | 10.40500  | 98.85771  | 10.40500           | 98.83047           |                   |            | 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            | 100.95590          |                   |            | 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            | 100.22404          |                   |            | 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 IBL53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL54 On 31/07/2016 Spot Bond |        |            | 8.14500   | 102.34778 | 8.14500            | 102.32559          |                   |            |  | 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 |        |            | 9.72000   | 99.57554  | 9.72000            | 99.54986           |                   |            |  | 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            | 101.13169          |                   |            |  | 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            | 100.76958          |                   |            |  | 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 |        |            | 8.87000   | 102.68939 | 8.87000            | 102.66518          |                   |            |  | 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 |        |            | 9.68000   | 101.95542 | 9.68000            | 101.92923          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL60 On 17/02/2024 Spot Bond |        |            | 10.91500  | 100.06266 | 10.91500           | 100.03376          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL61 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84215           |                   |            |  | 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            | 101.14190          |                   |            |  | 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            | 100.72505          |                   |            |  | 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            | 101.11904          |                   |            |  | 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            | 101.14141          |                   |            |  | 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 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            | 100.19372          |                   |            |  | 0.00        | 1,000,000,000        | 4,000,000,000        |
| <b>Total IBL66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>4,000,000,000</b> |
| <b>Total For IBL66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>4,000,000,000</b> |
| IBL67 On 31/01/2022 Spot Bond  |        |            | 3.70000   | 127.51022 | 3.70000            | 127.49751          |                   |            |  | 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            | 99.87793           |                   |            |  | 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 | 19.75646  | 100.00000          | 19.66958           |                   |            |  | 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            | 100.69318          |                   |            |  | 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            | 100.71617          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL75 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL75</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL76 On 25/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.59710          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL76 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL76</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL77 On 25/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61599          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL77 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 10.96500  | 101.96873 | 10.96500           | 96.32363           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL78</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.01481   | 100.00000          | 0.01478            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IDCG01 On 22/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25476          |                   |            |  | 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            | 100.91862          |                   |            |  | 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 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 |        |            | 10.49500  | 93.40921  | 10.49500           | 93.38311           |                   |            |  | 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            | 100.73945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20573          |                   |            |  | 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 |        |            | 11.19000  | 91.66384  | 11.19000           | 91.63643           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83772          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 12.02000  | 97.39005  | 12.02000           | 96.10293           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP03 On 31/01/2017 Spot Bond |        |            | 5.00000   | 101.97863 | 5.00000            | 101.96494          |                   |            |  | 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   | 100.89453 | 5.00000            | 100.88092          |                   |            |  | 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   | 101.10500 | 4.00000            | 101.09400          |                   |            |  | 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   | 100.73855 | 4.00000            | 100.72765          |                   |            |  | 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>      |
| IDW01L On 30/06/2016 Spot Bond |        |            | 100.00000 | 66.33985  | 100.00000          | 66.17913           |                   |            |  | 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>      |
| IDW02L On 30/06/2016 Spot Bond |        |            | 100.00000 | 66.25844  | 100.00000          | 66.09792           |                   |            |  | 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 IDW02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW03L On 30/06/2016 Spot Bond |        |            | 100.00000 | 66.25844  | 100.00000          | 66.09792           |                   |            |  | 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>      |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 9.59000   | 99.68500  | 9.59000            | 95.14865           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFM01 On 31/03/2016 Spot Bond  |        |            | 9.20000   | 103.68875 | 9.20000            | 103.66324          |                   |            |  | 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 | 7.47605   | 100.00000          | 7.45774            |                   |            |  | 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            | 101.29896          |                   |            |  | 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 | 24.25672  | 100.00000          | 24.19796           |                   |            |  | 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 | 29.55526  | 100.00000          | 29.48366           |                   |            |  | 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 | 2.29067   | 100.00000          | 2.28633            |                   |            |  | 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 | 10.47829  | 100.00000          | 10.45291           |                   |            |  | 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 | 11.34464  | 100.00000          | 11.31716           |                   |            |  | 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 | 12.65891  | 100.00000          | 12.62824           |                   |            |  | 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 | 12.19619  | 100.00000          | 12.16920           |                   |            |  | 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 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 | 46.44006  | 100.00000          | 46.32756           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN290U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN290U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 10.17786  | 100.00000          | 8.78646            |                   |            |  | 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 | 18.60764  | 100.00000          | 18.54890           |                   |            |  | 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>      |
| IN314U On 25/12/2015 Spot Bond |        |            | 100.00000 | 99.72678  | 100.00000          | 99.45504           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN314U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN314U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN315U On 25/06/2016 Spot Bond |        |            | 100.00000 | 68.64092  | 100.00000          | 68.24447           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN315U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN315U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN316U On 07/04/2016 Spot Bond |        |            | 100.00000 | 92.78350  | 100.00000          | 92.30769           |                   |            |  | 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>      |
| IN317U On 25/12/2016 Spot Bond |        |            | 100.00000 | 48.31323  | 100.00000          | 48.03419           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN317U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN317U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN318U On 25/06/2017 Spot Bond |        |            | 100.00000 | 34.68411  | 100.00000          | 34.48378           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN318U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN318U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN319U On 25/12/2017 Spot Bond |        |            | 100.00000 | 25.59803  | 100.00000          | 25.45018           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN319U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN319U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN320U On 15/01/2016 Spot Bond |        |            | 100.00000 | 94.31525  | 100.00000          | 94.07216           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN320U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN320U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN324U On 01/03/2017 Spot Bond |        |            | 100.00000 | 39.17499  | 100.00000          | 39.00082           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN324U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN324U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN325U On 15/02/2016 Spot Bond |        |            | 100.00000 | 88.49941  | 100.00000          | 88.28819           |                   |            |  | 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 IN325U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN325U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN617U On 19/04/2016 Spot Bond |        |            | 100.00000 | 77.58621  | 100.00000          | 76.92308           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN617U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN617U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN701U On 20/04/2016 Spot Bond |        |            | 100.00000 | 77.58621  | 100.00000          | 76.92308           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN701U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN701U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA601 On 05/01/2016 Spot Bond |        |            | 6.75000   | 99.77857  | 6.75000            | 99.66823           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA602 On 12/01/2016 Spot Bond |        |            | 6.85000   | 99.64469  | 6.85000            | 99.53301           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA603 On 19/01/2016 Spot Bond |        |            | 6.85000   | 99.51442  | 6.85000            | 99.40304           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA605 On 02/02/2016 Spot Bond |        |            | 6.85000   | 99.25491  | 6.85000            | 99.14410           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA606 On 09/02/2016 Spot Bond |        |            | 7.00000   | 99.10668  | 7.00000            | 98.99379           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA608 On 23/02/2016 Spot Bond |        |            | 7.00000   | 98.84366  | 7.00000            | 98.73137           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA608 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA609 On 01/03/2016 Spot Bond |        |            | 7.00000   | 98.71268  | 7.00000            | 98.60068           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INF547 On 10/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76997          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INF547 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INF547</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING115 On 31/03/2016 Spot Bond |        |            | 11.11313  | 102.80019 | 11.11313           | 102.91264          |                   |            |  | 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 |        |            | 11.11313  | 102.53450 | 11.11313           | 102.51396          |                   |            |  | 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 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            | 100.02308          |                   |            |  | 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            | 100.02309          |                   |            |  | 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   | 101.44343 | 6.50000            | 101.42571          |                   |            |  | 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            | 100.04999          |                   |            |  | 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>           |
| ING211 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41578          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ING211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ING211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ING211 On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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            | 100.02408          |                   |            |  | 0.00        | 0                  | 800,000,000        |
| <b>Total ING228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>800,000,000</b> |
| <b>Total For ING228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>800,000,000</b> |
| ING232 On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35511          |                   |            |  | 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            | 103.41321          |                   |            |  | 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>           |
| INGR06 On 10/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.55411          |                   |            |  | 0.00        | 100,000,000        | 100,000,000        |
| <b>Total INGR06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |
| <b>Total For INGR06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |
| INLV01 On 12/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16364          |                   |            |  | 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 INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV02 On 20/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74268          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IP276U On 19/01/2016 Spot Bond  |        |            | 100.00000 | 93.35038  | 100.00000          | 93.11224           |                   |            |  | 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  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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            | 101.52485          |                   |            |  | 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            | 101.54421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF03 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF03</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF06 On 13/04/2017 Spot Bond   |        |            | 8.99500   | 101.47322 | 8.99500            | 101.44883          |                   |            |  | 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            | 101.75365          |                   |            |  | 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            | 101.79457          |                   |            |  | 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            | 101.82187          |                   |            |  | 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            | 101.44236          |                   |            |  | 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>      |
| IPF12 On 15/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.47068          |                   |            |  | 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>      |
| IPF13 On 04/12/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.41860          |                   |            |  | 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 IPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For IPF13</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| IPF14 On 17/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13263          |                   |                              |  | 0.00                  | 0                     | 0                    |
| <b>Total IPF14 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For IPF14</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| IPF15 On 17/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13664          |                   |                              |  | 0.00                  | 0                     | 0                    |
| <b>Total IPF15 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For IPF15</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| IPF16 On 17/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13905          |                   |                              |  | 0.00                  | 0                     | 0                    |
| <b>Total IPF16 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For IPF16</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| IPF17 On 22/12/2020 Spot Bond  |        |            | 100.00000 | 2.24363   | 100.00000          | 2.22660            |                   | 300,000,000,000,000.00       |  | 13,000,000,000        | 12,750,000,000        |                      |
| <b>Total IPF17 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>13,000,000,000</b> | <b>12,750,000,000</b> |                      |
| <b>Total For IPF17</b>         |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>13,000,000,000</b> | <b>12,750,000,000</b> |                      |
| IPF18 On 22/12/2021 Spot Bond  |        |            | 100.00000 | 1.12181   | 100.00000          | 1.11330            |                   | 500,000,000,000,000.00       |  | 25,000,000,000        | 12,500,000,000        |                      |
| <b>Total IPF18 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>25,000,000,000</b> | <b>12,500,000,000</b> |                      |
| <b>Total For IPF18</b>         |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>25,000,000,000</b> | <b>12,500,000,000</b> |                      |
| IPF19 On 22/12/2022 Spot Bond  |        |            | 100.00000 | 0.56091   | 100.00000          | 0.55665            |                   | 500,000,000,000,000.00       |  | 25,000,000,000        | 12,500,000,000        |                      |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>25,000,000,000</b> | <b>12,500,000,000</b> |                      |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>25,000,000,000</b> | <b>12,500,000,000</b> |                      |
| IPFC08 On 29/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              |  | 0.00                  | 0                     | 40,000,000           |
| <b>Total IPFC08 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>40,000,000</b>    |
| <b>Total For IPFC08</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>40,000,000</b>    |
| IPL10 On 20/05/2021 Spot Bond  |        |            | 10.86500  | 94.86248  | 10.86500           | 94.83491           |                   |                              |  | 0.00                  | 0                     | 6,850,000,000        |
| <b>Total IPL10 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>6,850,000,000</b> |
| <b>Total For IPL10</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>6,850,000,000</b> |
| IPL6 On 28/09/2017 Spot Bond   |        |            | 9.74000   | 102.37185 | 9.74000            | 102.34511          |                   |                              |  | 0.00                  | 0                     | 0                    |
| <b>Total IPL6 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For IPL6</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| IPL7 On 05/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.69057          |                   |                              |  | 0.00                  | 0                     | 0                    |
| <b>Total IPL7 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For IPL7</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| IPL8 On 10/10/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.58697          |                   |                              |  | 0.00                  | 0                     | 0                    |
| <b>Total IPL8 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For IPL8</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| IPL9 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.64414          |                   |                              |  | 0.00                  | 0                     | 4,452,100,000        |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total IPL9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,452,100,000</b> |
| <b>Total For IPL9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,452,100,000</b> |
| IV015 On 20/09/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08306          |                   |            |  | 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            | 100.39416          |                   |            |  | 0.00        | 400,000,000        | 200,000,000          |
| <b>Total IV016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| <b>Total For IV016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| IV017 On 31/01/2022 Spot Bond  |        |            | 3.65000   | 96.20455  | 3.65000            | 127.84760          |                   |            |  | 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  |        |            | 4.20000   | 140.68633 | 4.20000            | 140.67037          |                   |            |  | 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            | 99.71717           |                   |            |  | 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            | 101.73451          |                   |            |  | 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            | 101.53773          |                   |            |  | 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            | 100.22150          |                   |            |  | 0.00        | 400,000,000        | 200,000,000          |
| <b>Total IV025 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| <b>Total For IV025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| IV026 On 27/09/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.02257           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total IV026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV026</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV030 On 31/01/2025 Spot Bond  |        |            | 4.10000   | 101.02744 | 4.10000            | 101.89838          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total IV030 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV030</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV030A On 31/01/2025 Spot Bond |        |            | 4.10000   | 100.94322 | 4.10000            | 101.89838          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total IV030A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV030A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV031 On 11/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30836          |                   |            |  | 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 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            | 100.57481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV032 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV032</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV057U On 14/07/2018 Spot Bond |        |            | 100.00000 | 12.00464  | 100.00000          | 11.95184           |                   |            |  | 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   |        |            | 11.47000  | 106.55361 | 11.47000           | 106.52097          |                   |            |  | 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            | 102.93400          |                   |            |  | 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  |        |            | 4.30000   | 139.27153 | 4.30000            | 139.25535          |                   |            |  | 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>      |
| IVA601 On 07/01/2016 Spot Bond |        |            | 6.75000   | 99.74176  | 6.75000            | 99.85227           |                   |            |  | 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 |        |            | 6.85000   | 99.60744  | 6.85000            | 99.58882           |                   |            |  | 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>      |
| IVA603 On 21/01/2016 Spot Bond |        |            | 6.85000   | 99.47727  | 6.85000            | 99.45870           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA605 On 04/02/2016 Spot Bond |        |            | 6.85000   | 99.21795  | 6.85000            | 99.32892           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA606 On 11/02/2016 Spot Bond |        |            | 7.00000   | 99.06902  | 7.00000            | 99.18209           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA609 On 03/03/2016 Spot Bond |        |            | 7.00000   | 98.67532  | 7.00000            | 98.65665           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA610 On 10/03/2016 Spot Bond |        |            | 7.00000   | 98.54478  | 7.00000            | 98.52616           |                   |            |  | 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 IVA610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA610</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  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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            | 101.13042          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC007 On 04/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61534          |                   |            |  | 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            | 100.66667          |                   |            |  | 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            | 100.69132          |                   |            |  | 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            | 100.49590          |                   |            |  | 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            | 101.54713          |                   |            |  | 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            | 101.55695          |                   |            |  | 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            | 101.57659          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.48819          |                   |            |  | 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            | 101.39955          |                   |            |  | 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 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            | 101.17139          |                   |            |  | 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            | 100.04165          |                   |            |  | 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            | 100.75076          |                   |            |  | 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            | 100.53482          |                   |            |  | 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            | 100.52971          |                   |            |  | 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            | 101.74713          |                   |            |  | 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            | 101.19717          |                   |            |  | 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            | 100.03865          |                   |            |  | 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            | 99.85259           |                   |            |  | 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            | 99.84882           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84881           |                   |            |  | 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 |        |            | 10.28000  | 101.15943 | 10.28000           | 101.13188          |                   |            |  | 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 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 | 18.29300  | 100.00000          | 18.25274           |                   |            |  | 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 | 13.06508  | 100.00000          | 13.03343           |                   |            |  | 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 |        |            | 10.53500  | 98.96226  | 10.53500           | 98.93465           |                   |            |  | 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            | 101.19363          |                   |            |  | 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>      |
| IVC046 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98057          |                   |            |  | 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>      |
| IVC048 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04833          |                   |            |  | 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            | 100.68326          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC050 On 03/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44982          |                   |            |  | 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            | 101.10986          |                   |            |  | 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            | 100.87818          |                   |            |  | 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            | 100.93809          |                   |            |  | 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            | 100.42038          |                   |            |  | 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 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            | 99.88983           |                   |            |  | 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            | 101.13399          |                   |            |  | 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            | 101.74486          |                   |            |  | 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            | 100.28738          |                   |            |  | 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            | 101.12490          |                   |            |  | 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            | 99.73328           |                   |            |  | 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            | 100.78591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.02432          |                   |            |  | 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            | 100.18680          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC065 On 10/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29960          |                   |            |  | 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            | 100.01830          |                   |            |  | 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>      |
| IVC067 On 04/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04406          |                   |            |  | 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 IVC067 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC067</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2021 Spot Bond |        |            | 100.00000 | 1.61362   | 100.00000          | 1.61057            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JAS01 On 31/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31853          |                   |            |  | 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>      |
| JDG03U On 21/02/2016 Spot Bond |        |            | 100.00000 | 86.08491  | 100.00000          | 85.88235           |                   |            |  | 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>      |
| 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            | 100.34008          |                   |            |  | 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            | 100.21032          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP003 On 06/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35510          |                   |            |  | 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>      |
| KSB007 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.72639          |                   |            |  | 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>      |
| KSB008 On 01/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32540          |                   |            |  | 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>      |
| KSB009 On 05/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31434          |                   |            |  | 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   |        |            | 9.74000   | 128.06685 | 9.74000            | 128.03339          |                   |            |  | 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            | 99.82088           |                   |            |  | 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 LBK03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK05 On 28/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17385          |                   |            |  | 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            | 100.41832          |                   |            |  | 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            | 100.05044          |                   |            |  | 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            | 101.20119          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK11 On 28/11/2019 Spot Bond  |        |            | 10.98500  | 96.40898  | 10.98500           | 96.38065           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK12L On 25/02/2020 Spot Bond |        |            | 9.71000   | 103.16671 | 9.71000            | 103.14014          |                   |            |  | 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            | 101.08742          |                   |            |  | 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  |        |            | 9.76000   | 99.65794  | 9.76000            | 99.63214           |                   |            |  | 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  |        |            | 9.95000   | 97.08533  | 9.95000            | 97.05958           |                   |            |  | 0.00        | 0                | 200,000,000          |
| <b>Total LGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| <b>Total For LGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 11.10500  | 96.37138  | 11.10500           | 96.34309           |                   |            |  | 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            | 100.22130          |                   |            |  | 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>             |
| LHL03 On 13/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30563          |                   |            |  | 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 LHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL13 On 10/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29940          |                   |            |  | 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>      |
| LHL17 On 14/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30791          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL18 On 14/11/2018 Spot Bond |        |            | 14.01000  | 105.53567 | 14.01000           | 98.75089           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL19 On 14/11/2019 Spot Bond |        |            | 14.98500  | 105.73478 | 14.98500           | 98.41341           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LOM01 On 25/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84964          |                   |            |  | 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            | 100.72898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.77353          |                   |            |  | 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            | 100.82693          |                   |            |  | 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>      |
| MAQ07 On 18/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.53486           |                   |            |  | 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>      |
| MAQ07 On 11/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75279          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ077 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ077</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ07 On 12/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.16018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ078 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ078</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06002          |                   |            |  | 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 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            | 102.07524          |                   |            |  | 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            | 102.22753          |                   |            |  | 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            | 102.39738          |                   |            |  | 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            | 99.76857           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQN01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.62089          |                   |            |  | 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            | 102.23321          |                   |            |  | 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            | 100.02859          |                   |            |  | 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            | 100.29037          |                   |            |  | 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            | 100.76096          |                   |            |  | 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            | 101.16103          |                   |            |  | 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            | 100.85002          |                   |            |  | 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            | 100.86919          |                   |            |  | 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 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 11/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42996          |                   |            |  | 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            | 101.48609          |                   |            |  | 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            | 100.91891          |                   |            |  | 0.00        | 0                | 10,000,000        |
| <b>Total MBF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For MBF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| MBF04 On 07/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34186          |                   |            |  | 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>          |
| MBLSA On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84220           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MBLSA1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MBLSA1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MBLSA On 30/10/2017 Spot Bond |        |            | 2.30000   | 96.79403  | 2.30000            | 104.55637          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MBLSA2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MBLSA2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MBLSA On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.13850           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MBLSA3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MBLSA3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MBLSA On 22/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08875          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total MBLSA4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For MBLSA4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| MBP24 On 22/03/2016 Spot Bond |        |            | 100.00000 | 80.39648  | 100.00000          | 80.21978           |                   |            |  | 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 | 31.85711  | 100.00000          | 31.77993           |                   |            |  | 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 | 30.89010  | 100.00000          | 30.81527           |                   |            |  | 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 | 30.97257  | 100.00000          | 30.89754           |                   |            |  | 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 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 | 29.72145  | 100.00000          | 29.64945           |                   |            |  | 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 | 35.84467  | 100.00000          | 35.75784           |                   |            |  | 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            | 101.11897          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBP34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBP34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 9.91000   | 99.25786  | 9.91000            | 99.23163           |                   |            |  | 0.00        | 0                | 196,400,000          |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>196,400,000</b>   |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>196,400,000</b>   |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 9.96000   | 98.76455  | 9.96000            | 98.73832           |                   |            |  | 0.00        | 0                | 1,155,000,000        |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,155,000,000</b> |
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,155,000,000</b> |
| MEFSA On 05/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58574          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MEFSA3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <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            | 103.63418          |                   |            |  | 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            | 103.79625          |                   |            |  | 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 |        |            | 9.03500   | 101.52564 | 9.03500            | 101.50114          |                   |            |  | 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 |        |            | 9.93000   | 102.84547 | 9.93000            | 102.81839          |                   |            |  | 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 |        |            | 10.79000  | 101.27641 | 10.79000           | 101.24750          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total 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            | 100.03971          |                   |                             | 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  |        |            | 10.78500  | 98.48275  | 10.78500           | 98.45397           |                   |                             | 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>             |
| MIIL02 On 31/05/2017 Spot Bond |        |            | 9.96000   | 99.02866  | 9.96000            | 99.00238           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MIIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MIIL02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MIP4C On 13/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34761          |                   |                             | 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            | 103.19614          |                   |                             | 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            | 100.13208          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MMIG01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MMIG01</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MMIG0 On 17/03/2026 Spot Bond  |        |            | 10.66500  | 98.99467  | 10.66500           | 100.28982          |                   |                             | 0.00        | 0                  | 400,000,000          |
| <b>Total MMIG02 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>400,000,000</b>   |
| <b>Total For MMIG02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>400,000,000</b>   |
| MMIG0 On 01/06/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.82097           |                   |                             | 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  |        |            | 12.39000  | 95.23375  | 12.39000           | 98.01386           |                   |                             | 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  |        |            | 11.94500  | 100.72619 | 11.94500           | 99.01480           |                   | 2,389,000,000,000.00        |             | 200,000,000        | 1,100,000,000        |
| <b>Total MMIG05 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,389,000,000,000.00</b> |             | <b>200,000,000</b> | <b>1,100,000,000</b> |
| <b>Total For MMIG05</b>        |        |            |           |           |                    |                    |                   | <b>2,389,000,000,000.00</b> |             | <b>200,000,000</b> | <b>1,100,000,000</b> |
| MMS01 On 10/12/2016 Spot Bond  |        |            | 100.00000 | 52.98820  | 100.00000          | 52.85843           |                   |                             | 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  |        |            | 9.66000   | 99.00556  | 9.66000            | 98.98004           |                   |                             | 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 MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 9.62000   | 105.22322 | 9.62000            | 105.19636          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 7.56573   | 100.89771          | 7.54726            |                   |            |  | 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 | 7.66087   | 100.61875          | 7.64220            |                   |            |  | 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>      |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A405 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>      |
| N4A408 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            | 106.04412          |                   |            |  | 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            | 100.04051          |                   |            |  | 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            | 100.04105          |                   |            |  | 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 N5C23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5C23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5D23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04688          |                   |            |  | 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            | 108.31878          |                   |            |  | 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 | 10.76554  | 100.00000          | 10.73917           |                   |            |  | 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 | 11.52176  | 100.00000          | 11.49354           |                   |            |  | 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  |        |            | 11.01500  | 87.69599  | 11.01500           | 87.67016           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 10.66500  | 96.11646  | 10.66500           | 96.08918           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK10 On 25/07/2016 Spot Bond  |        |            | 8.52000   | 101.94060 | 8.52000            | 101.91749          |                   |            |  | 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  |        |            | 10.32500  | 95.30088  | 10.32500           | 95.27453           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK12 On 19/03/2021 Spot Bond  |        |            | 10.11500  | 99.51293  | 10.11500           | 99.48596           |                   |            |  | 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  |        |            | 10.61500  | 97.75434  | 10.61500           | 97.72658           |                   |            |  | 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            | 101.24263          |                   |            |  | 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  |        |            | 10.47500  | 95.11258  | 10.47500           | 95.08620           |                   |            |  | 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 NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK15/On 11/02/2022 Spot Bond  |        |            | 10.71500  | 94.70809  | 10.71500           | 94.68123           |                   |                             | 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            | 101.37260          |                   |                             | 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  |        |            | 11.35000  | 92.72125  | 11.35000           | 92.69344           |                   | 6,810,000,000,000.00        |             | 600,000,000        | 1,160,000,000        |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,810,000,000,000.00</b> |             | <b>600,000,000</b> | <b>1,160,000,000</b> |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   | <b>6,810,000,000,000.00</b> |             | <b>600,000,000</b> | <b>1,160,000,000</b> |
| NBK16I On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03253          |                   | 0.00                        |             | 0                  | 20,000,000           |
| <b>Total NBK16B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>20,000,000</b>    |
| <b>Total For NBK16B</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>20,000,000</b>    |
| NBK17/On 22/04/2026 Spot Bond  |        |            | 11.52000  | 92.33906  | 11.52000           | 92.31080           |                   | 2,304,000,000,000.00        |             | 200,000,000        | 1,150,000,000        |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,304,000,000,000.00</b> |             | <b>200,000,000</b> | <b>1,150,000,000</b> |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   | <b>2,304,000,000,000.00</b> |             | <b>200,000,000</b> | <b>1,150,000,000</b> |
| NBK17I On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51952          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total NBK17B SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK17B</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| NBK18/On 01/06/2020 Spot Bond  |        |            | 10.41500  | 96.54693  | 10.41500           | 96.52015           |                   | 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            | 99.83883           |                   | 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  |        |            | 10.86500  | 95.02305  | 10.86500           | 94.99559           |                   | 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            | 99.55353           |                   | 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  |        |            | 11.59000  | 93.29690  | 11.59000           | 93.26818           |                   | 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            | 99.89213           |                   | 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 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  |        |            | 11.79000  | 96.40996  | 11.79000           | 97.22961           |                   |            | 2,358,000,000,000.00        | 200,000,000        | 100,000,000          |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,358,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            | <b>2,358,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83585          |                   |            | 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>             |
| NBK22/On 19/11/2022 Spot Bond  |        |            | 9.84000   | 108.03044 | 9.84000            | 102.05577          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total NBK22A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK22A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| NBK22I On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83126          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total NBK22B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK22B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| NBK23/On 19/11/2025 Spot Bond  |        |            | 11.44000  | 102.83446 | 11.44000           | 96.56822           |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85348          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| NBK24/On 19/11/2027 Spot Bond  |        |            | 11.69000  | 102.63871 | 11.69000           | 96.20919           |                   |            | 0.00                        | 0                  | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,000</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88695          |                   |            | 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            | 100.91437          |                   |            | 0.00                        | 800,000,000        | 400,000,000          |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>800,000,000</b> | <b>400,000,000</b>   |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>800,000,000</b> | <b>400,000,000</b>   |
| NBK26I On 22/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41697          |                   |            | 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            | 100.30164          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| NBK28I On 19/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70693          |                   |            | 0.00                        | 12,000,000,000     | 6,000,000,000        |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| <b>Total NBK28B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,000,000,000</b> | <b>6,000,000,000</b> |
| <b>Total For NBK28B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,000,000,000</b> | <b>6,000,000,000</b> |
| NBK3A On 09/09/2019 Spot Bond |        |            | 9.94000   | 107.69120 | 9.94000            | 107.66251          |                   |            |  | 0.00        | 0                     | 600,000,000          |
| <b>Total NBK3A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>600,000,000</b>   |
| <b>Total For NBK3A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>600,000,000</b>   |
| NBK4 On 28/10/2024 Spot Bond  |        |            | 11.91500  | 36.95039  | 11.91500           | 36.94077           |                   |            |  | 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            | 101.49665          |                   |            |  | 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 |        |            | 8.56500   | 102.51497 | 8.56500            | 102.49142          |                   |            |  | 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            | 100.00002          |                   |            |  | 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 25/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25232          |                   |            |  | 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            | 101.19377          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total NCLN66 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <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            | 97.01916           |                   |            |  | 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            | 100.80896          |                   |            |  | 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            | 100.04143          |                   |            |  | 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            | 102.15712          |                   |            |  | 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            | 100.03795          |                   |            |  | 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 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            | 100.04042          |                   |            |  | 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            | 100.04039          |                   |            |  | 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            | 101.09252          |                   |            |  | 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            | 100.04606          |                   |            |  | 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 |        |            | 11.08500  | 99.58203  | 11.08500           | 100.45869          |                   |            |  | 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            | 100.04580          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN84 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN84</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            | 11.12000  | 98.46828  | 11.12000           | 99.33015           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04606          |                   |            |  | 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            | 100.04174          |                   |            |  | 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            | 100.03940          |                   |            |  | 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            | 100.04648          |                   |            |  | 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            | 100.04700          |                   |            |  | 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 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            | 100.55782          |                   |            |  | 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            | 101.62259          |                   |            |  | 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            | 100.04590          |                   |            |  | 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            | 101.64592          |                   |            |  | 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            | 101.42587          |                   |            |  | 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            | 99.31888           |                   |            |  | 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 |        |            | 11.14000  | 98.00229  | 11.14000           | 100.39235          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NED15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NED15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NED16 On 08/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.25985           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NED16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NED16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NED17 On 14/10/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.07734          |                   |            |  | 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            | 101.67789          |                   |            |  | 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            | 102.23008          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| NED20 On 01/07/2020 Spot Bond |        |            | 12.33500  | 98.13621  | 12.33500           | 101.82000          |                   |            |  | 0.00        | 0                  | 2,715,000,000      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NED20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,715,000,000</b> |
| <b>Total For NED20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,715,000,000</b> |
| NED9 On 06/07/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.44934          |                   |            |  | 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   | 115.34175 | 9.44500            | 115.31250          |                   |            |  | 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  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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 |        |            | 2.56000   | 174.08102 | 2.56000            | 174.06893          |                   |            |  | 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 |        |            | 2.96000   | 98.04589  | 2.96000            | 111.74739          |                   |            |  | 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   | 192.78101 | 3.45000            | 192.76897          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.35000   | 108.27149 | 3.35000            | 108.26171          |                   |            |  | 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 |        |            | 3.79000   | 146.39907 | 3.79000            | 136.79480          |                   |            |  | 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 |        |            | 3.70000   | 148.50490 | 3.70000            | 148.00199          |                   |            |  | 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  |        |            | 9.83500   | 102.11578 | 9.83500            | 102.08914          |                   |            |  | 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  |        |            | 10.46500  | 100.79956 | 10.46500           | 100.76651          |                   |            |  | 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 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            | 100.92364          |                   |            |  | 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            | 100.59800          |                   |            |  | 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            | 100.61835          |                   |            |  | 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            | 100.60617          |                   |            |  | 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            | 100.64190          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 10.66500  | 100.81706 | 10.66500           | 100.78352          |                   |            |  | 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            | 100.63054          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62242          |                   |            |  | 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            | 100.67669          |                   |            |  | 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 |        |            | 10.86500  | 100.83455 | 10.86500           | 100.80051          |                   |            |  | 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            | 100.63866          |                   |            |  | 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            | 100.64273          |                   |            |  | 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 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            | 100.71154          |                   |            |  | 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            | 100.79248          |                   |            |  | 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            | 100.74318          |                   |            |  | 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            | 100.65489          |                   |            |  | 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 |        |            | 9.73000   | 107.08816 | 9.73000            | 107.06037          |                   |            |  | 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 |        |            | 10.59500  | 109.70493 | 10.59500           | 109.67382          |                   |            |  | 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 |        |            | 2.45500   | 173.09338 | 2.45500            | 173.08185          |                   |            |  | 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> |
| <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 |        |            | 11.99000  | 102.47069 | 11.99000           | 102.43809          |                   |            |  | 0.00        | 0                | 2,510,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,510,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,510,000,000</b> |
| NTC12 On 25/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11198          |                   |            |  | 0.00        | 0                | 10,000,000           |
| <b>Total NTC12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| <b>Total For NTC12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04098          |                   |            |  | 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            | 100.48638          |                   |            |  | 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            | 100.42333          |                   |            |  | 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 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            | 101.25994          |                   |            |  | 0.00        | 0                  | 800,000,000          |
| <b>Total NTC19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>800,000,000</b>   |
| <b>Total For NTC19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>800,000,000</b>   |
| NYT10 On 28/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57366          |                   |            |  | 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            | 100.69822          |                   |            |  | 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 | 18.14516  | 100.00000          | 18.10120           |                   |            |  | 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>             |
| OML02 On 21/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.01115          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For OML02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| OML03 On 27/11/2019 Spot Bond  |        |            | 10.98500  | 95.27170  | 10.98500           | 95.24371           |                   |            |  | 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            | 100.21578          |                   |            |  | 0.00        | 0                  | 2,000,000,000        |
| <b>Total OML04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,000,000,000</b> |
| <b>Total For OML04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,000,000,000</b> |
| OML05 On 19/03/2025 Spot Bond  |        |            | 11.19500  | 94.40960  | 11.19500           | 97.77363           |                   |            |  | 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  |        |            | 11.79500  | 93.62983  | 11.79500           | 96.26865           |                   |            |  | 0.00        | 0                  | 1,500,000,000        |
| <b>Total OML06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For OML06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| OML07 On 19/03/2030 Spot Bond  |        |            | 12.34000  | 93.66547  | 12.34000           | 95.30709           |                   |            |  | 0.00        | 0                  | 885,000,000          |
| <b>Total OML07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>885,000,000</b>   |
| <b>Total For OML07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>885,000,000</b>   |
| OML08 On 14/09/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21508          |                   |            |  | 0.00        | 400,000,000        | 200,000,000          |
| <b>Total OML08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| <b>Total For OML08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>   |
| OML09 On 14/09/2022 Spot Bond  |        |            | 11.78500  | 96.52242  | 11.78500           | 98.92297           |                   |            |  | 0.00        | 0                  | 1,000,000,000        |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond |        |            | 12.24000  | 95.62509  | 12.24000           | 98.09514           |                   |            |  | 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 | 58.36492  | 100.00000          | 58.22353           |                   |            |  | 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  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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            | 100.32749          |                   |            |  | 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>             |
| PMM19 On 13/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.02432           |                   |            |  | 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            | 100.40815          |                   |            |  | 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            | 100.44238          |                   |            |  | 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>             |
| PMM22 On 04/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93581          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PPC00 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93606           |                   |            |  | 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            | 99.44252           |                   |            |  | 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            | 101.23396          |                   |            |  | 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 |        |            | 10.76500  | 94.55753  | 10.76500           | 96.09643           |                   |            |  | 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 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            | 101.16684          |                   |                               | 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            | 101.18077          |                   |                               | 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            | 101.21174          |                   |                               | 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            | 101.34484          |                   |                               | 0.00                   | 0                      | 0             |
| <b>Total PRE1C1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1C1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1D On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37577          |                   |                               | 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            | 101.10640          |                   |                               | 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 |        |            | 9.16000   | 40.86449  | 9.16000            | 40.85449           |                   |                               | 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  |        |            | 7.49500   | 107.84160 | 7.49500            | 107.81980          |                   | 54,145,878,916,500.00         | 7,224,266,700          | 111,744,333,300        |               |
| <b>Total R159 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>54,145,878,916,500.00</b>  | <b>7,224,266,700</b>   | <b>111,744,333,300</b> |               |
| <b>Total For R159</b>         |        |            |           |           |                    |                    |                   | <b>54,145,878,916,500.00</b>  | <b>7,224,266,700</b>   | <b>111,744,333,300</b> |               |
| R159P On 15/09/2016 Spot Bond |        |            | 7.32500   | 94.91612  | 7.32500            | 94.89736           |                   | 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  |        |            | 9.34000   | 107.95033 | 9.34000            | 107.92340          |                   | 978,823,984,584,000.00        | 640,131,047,600        | 325,028,000,000        |               |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>978,823,984,584,000.00</b> | <b>640,131,047,600</b> | <b>325,028,000,000</b> |               |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   | <b>978,823,984,584,000.00</b> | <b>640,131,047,600</b> | <b>325,028,000,000</b> |               |
| R187P On 21/12/2026 Spot Bond |        |            | 9.08000   | 37.67916  | 9.08000            | 37.67002           |                   | 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 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 |        |            | 9.00000   | 34.79545  | 9.00000            | 34.78708           |                   |                               | 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  |        |            | 2.05000   | 283.69207 | 2.05000            | 283.67629          |                   | 10,585,043,800,000.00         | 5,163,436,000          | 16,981,158,500         |               |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>10,585,043,800,000.00</b>  | <b>5,163,436,000</b>   | <b>16,981,158,500</b>  |               |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   | <b>10,585,043,800,000.00</b>  | <b>5,163,436,000</b>   | <b>16,981,158,500</b>  |               |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.20000   | 227.12578 | 2.20000            | 227.11221          |                   | 21,527,316,140,000.00         | 9,785,143,700          | 224,052,520,100        |               |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>21,527,316,140,000.00</b>  | <b>9,785,143,700</b>   | <b>224,052,520,100</b> |               |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   | <b>21,527,316,140,000.00</b>  | <b>9,785,143,700</b>   | <b>224,052,520,100</b> |               |
| R2023 On 28/02/2023 Spot Bond |        |            | 9.21000   | 94.89232  | 9.21500            | 94.84411           |                   | 158,616,148,860,000.00        | 17,222,166,000         | 416,097,369,400        |               |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>158,616,148,860,000.00</b> | <b>17,222,166,000</b>  | <b>416,097,369,400</b> |               |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   | <b>158,616,148,860,000.00</b> | <b>17,222,166,000</b>  | <b>416,097,369,400</b> |               |
| R203 On 15/09/2017 Spot Bond  |        |            | 8.10000   | 102.48327 | 8.10000            | 102.46092          |                   | 761,041,275,920,000.00        | 217,412,503,200        | 313,473,417,100        |               |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>761,041,275,920,000.00</b> | <b>217,412,503,200</b> | <b>313,473,417,100</b> |               |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   | <b>761,041,275,920,000.00</b> | <b>217,412,503,200</b> | <b>313,473,417,100</b> |               |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.74000   | 89.96564  | 9.74000            | 89.94239           |                   | 360,153,152,772,000.00        | 447,654,327,800        | 964,792,894,400        |               |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>360,153,152,772,000.00</b> | <b>447,654,327,800</b> | <b>964,792,894,400</b> |               |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   | <b>360,153,152,772,000.00</b> | <b>447,654,327,800</b> | <b>964,792,894,400</b> |               |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.83000   | 89.19211  | 9.83000            | 89.16873           |                   | 810,691,443,922,000.00        | 387,659,353,400        | 430,356,250,000        |               |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>810,691,443,922,000.00</b> | <b>387,659,353,400</b> | <b>430,356,250,000</b> |               |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   | <b>810,691,443,922,000.00</b> | <b>387,659,353,400</b> | <b>430,356,250,000</b> |               |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.89000   | 94.14259  | 9.89000            | 94.11749           |                   | 961,308,000,000,000.00        | 97,200,000,000         | 762,090,000,000        |               |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>961,308,000,000,000.00</b> | <b>97,200,000,000</b>  | <b>762,090,000,000</b> |               |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   | <b>961,308,000,000,000.00</b> | <b>97,200,000,000</b>  | <b>762,090,000,000</b> |               |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.95000   | 90.65995  | 9.95000            | 90.63602           |                   | 826,756,855,310,000.00        | 183,593,653,800        | 542,611,619,400        |               |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>826,756,855,310,000.00</b> | <b>183,593,653,800</b> | <b>542,611,619,400</b> |               |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   | <b>826,756,855,310,000.00</b> | <b>183,593,653,800</b> | <b>542,611,619,400</b> |               |
| R204 On 21/12/2018 Spot Bond  |        |            | 8.51000   | 98.74171  | 8.51000            | 98.71923           |                   | 975,308,482,786,000.00        | 349,624,968,600        | 851,606,527,400        |               |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>975,308,482,786,000.00</b> | <b>349,624,968,600</b> | <b>851,606,527,400</b> |               |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   | <b>975,308,482,786,000.00</b> | <b>349,624,968,600</b> | <b>851,606,527,400</b> |               |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.06000  | 96.99871  | 10.06000           | 93.97978           |                   | 706,176,000,000,000.00        | 169,600,000,000        | 211,330,000,000        |               |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>706,176,000,000,000.00</b> | <b>169,600,000,000</b> | <b>211,330,000,000</b> |               |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   | <b>706,176,000,000,000.00</b> | <b>169,600,000,000</b> | <b>211,330,000,000</b> |               |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.04500  | 91.38240  | 10.04500           | 91.35806           |                   | 353,000,500,013,000.00        | 35,141,911,400         | 551,197,101,400        |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,000,500,013,000.00</b>  | <b>35,141,911,400</b>  | <b>551,197,101,400</b>   |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>3,000,500,013,000.00</b>  | <b>35,141,911,400</b>  | <b>551,197,101,400</b>   |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.02000  | 90.62526  | 10.02000           | 90.60079           |                   |            | 730,238,814,440,000.00       | 472,079,722,000        | 1,025,488,310,700        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,238,814,440,000.00</b> | <b>472,079,722,000</b> | <b>1,025,488,310,700</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>10,238,814,440,000.00</b> | <b>472,079,722,000</b> | <b>1,025,488,310,700</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 8.78500   | 98.03517  | 8.78500            | 98.01227           |                   |            | 665,117,921,186,000.00       | 303,371,419,600        | 979,806,998,900          |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>35,117,921,186,000.00</b> | <b>303,371,419,600</b> | <b>979,806,998,900</b>   |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>35,117,921,186,000.00</b> | <b>303,371,419,600</b> | <b>979,806,998,900</b>   |
| R208 On 31/03/2021 Spot Bond  |        |            | 8.96000   | 92.42796  | 8.96500            | 92.38634           |                   |            | 290,790,340,096,000.00       | 367,275,707,600        | 656,535,190,200          |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,790,340,096,000.00</b> | <b>367,275,707,600</b> | <b>656,535,190,200</b>   |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>10,790,340,096,000.00</b> | <b>367,275,707,600</b> | <b>656,535,190,200</b>   |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.81500   | 70.32007  | 9.82500            | 70.23606           |                   |            | 796,777,844,920,000.00       | 896,258,568,000        | 1,095,949,279,600        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,777,844,920,000.00</b> | <b>896,258,568,000</b> | <b>1,095,949,279,600</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>16,777,844,920,000.00</b> | <b>896,258,568,000</b> | <b>1,095,949,279,600</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.30000   | 171.01974 | 2.30000            | 171.00906          |                   |            | 27,051,599,500,000.00        | 11,761,565,000         | 96,792,642,300           |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,051,599,500,000.00</b> | <b>11,761,565,000</b>  | <b>96,792,642,300</b>    |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>17,051,599,500,000.00</b> | <b>11,761,565,000</b>  | <b>96,792,642,300</b>    |
| R211 On 31/01/2017 Spot Bond  |        |            | 2.00000   | 135.23616 | 2.00000            | 135.22884          |                   |            | 46,218,400,000.00            | 23,109,200             | 24,987,774,800           |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>46,218,400,000.00</b>     | <b>23,109,200</b>      | <b>24,987,774,800</b>    |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>46,218,400,000.00</b>     | <b>23,109,200</b>      | <b>24,987,774,800</b>    |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.40000   | 136.97903 | 2.40000            | 136.97015          |                   |            | 769,718,400,000.00           | 320,716,000            | 214,291,653,700          |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>769,718,400,000.00</b>    | <b>320,716,000</b>     | <b>214,291,653,700</b>   |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>769,718,400,000.00</b>    | <b>320,716,000</b>     | <b>214,291,653,700</b>   |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.76500   | 80.54758  | 9.77000            | 80.49347           |                   |            | 722,082,903,500,000.00       | 790,791,900,000        | 865,008,259,200          |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,082,903,500,000.00</b> | <b>790,791,900,000</b> | <b>865,008,259,200</b>   |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>12,082,903,500,000.00</b> | <b>790,791,900,000</b> | <b>865,008,259,200</b>   |
| R214 On 28/02/2041 Spot Bond  |        |            | 9.95500   | 70.34582  | 9.95500            | 70.32694           |                   |            | 356,905,048,526,000.00       | 739,016,077,200        | 1,420,913,851,500        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,905,048,526,000.00</b> | <b>739,016,077,200</b> | <b>1,420,913,851,500</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>16,905,048,526,000.00</b> | <b>739,016,077,200</b> | <b>1,420,913,851,500</b> |
| R229C On 15/03/2016 Spot Bond |        |            | 7.31500   | 98.38320  | 7.31500            | 98.36381           |                   |            | 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 |        |            | 7.32500   | 94.91612  | 7.32500            | 94.89736           |                   |            | 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 |        |            | 7.28500   | 99.94016  | 7.28500            | 99.96010           |                   |            | 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 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 |        |            | 7.31500   | 96.51820  | 7.31500            | 96.49954           |                   |            |  | 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 |        |            | 7.37500   | 93.06899  | 7.37500            | 93.05058           |                   |            |  | 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 |        |            | 8.07500   | 88.86118  | 8.07500            | 88.84196           |                   |            |  | 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 |        |            | 8.12500   | 85.33093  | 8.12500            | 85.31237           |                   |            |  | 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 |        |            | 8.51500   | 81.23820  | 8.51500            | 81.21970           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R333C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R333C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R334C On 21/12/2018 Spot Bond |        |            | 8.49500   | 77.96546  | 8.49500            | 77.94774           |                   |            |  | 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 |        |            | 8.47500   | 74.83893  | 8.47500            | 74.82196           |                   |            |  | 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 |        |            | 8.46500   | 71.82405  | 8.46500            | 71.80778           |                   |            |  | 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 |        |            | 8.74500   | 68.08163  | 8.74500            | 68.06571           |                   |            |  | 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 |        |            | 8.72500   | 65.29189  | 8.72500            | 65.27666           |                   |            |  | 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 |        |            | 8.88500   | 62.03826  | 8.88500            | 62.02353           |                   |            |  | 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 |        |            | 8.85500   | 59.50177  | 8.85500            | 59.48768           |                   |            |  | 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 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 |        |            | 8.82500   | 57.08539  | 8.82500            | 57.07192           |                   |            |  | 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 |        |            | 8.79500   | 54.78290  | 8.79500            | 54.77002           |                   |            |  | 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 |        |            | 8.75500   | 52.62616  | 8.75500            | 52.61384           |                   |            |  | 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 |        |            | 8.71500   | 50.57373  | 8.71500            | 50.56195           |                   |            |  | 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 |        |            | 9.28000   | 46.28726  | 9.28000            | 46.27579           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R345C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R345C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R346C On 21/12/2024 Spot Bond |        |            | 9.24000   | 44.38709  | 9.24000            | 44.37614           |                   |            |  | 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 |        |            | 9.20000   | 42.58123  | 9.20000            | 42.57077           |                   |            |  | 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 |        |            | 9.16000   | 40.86449  | 9.16000            | 40.85449           |                   |            |  | 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 |        |            | 9.12000   | 39.23200  | 9.12000            | 39.22244           |                   |            |  | 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 |        |            | 9.08000   | 37.67916  | 9.08000            | 37.67002           |                   |            |  | 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 |        |            | 9.04000   | 36.20166  | 9.04000            | 36.19292           |                   |            |  | 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 |        |            | 9.00000   | 34.79545  | 9.00000            | 34.78708           |                   |            |  | 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 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            | 102.67077          |                   |            |  | 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            | 103.67441          |                   |            |  | 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            | 102.42212          |                   |            |  | 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            | 100.32042          |                   |            |  | 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 | 42.79502  | 100.00000          | 42.69135           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB2 On 24/07/2017 Spot Bond  |        |            | 100.00000 | 24.31563  | 100.00000          | 24.25672           |                   |            |  | 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 | 39.64485  | 100.00000          | 39.54775           |                   |            |  | 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>      |
| RCSB5 On 10/12/2016 Spot Bond  |        |            | 100.00000 | 57.12098  | 100.00000          | 56.98108           |                   |            |  | 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 | 25.76016  | 100.00000          | 25.69775           |                   |            |  | 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>      |
| RDF011 On 04/09/2017 Spot Bond |        |            | 100.00000 | 29.53953  | 100.00000          | 29.46336           |                   |            |  | 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>      |
| RDF021 On 04/12/2020 Spot Bond |        |            | 100.00000 | 9.53181   | 100.00000          | 9.51844            |                   |            |  | 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>      |
| RDF031 On 04/04/2018 Spot Bond |        |            | 100.00000 | 21.32309  | 100.00000          | 21.26809           |                   |            |  | 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 RDF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF04I On 04/10/2018 Spot Bond |        |            | 100.00000 | 16.31654  | 100.00000          | 16.27446           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF05I On 04/12/2019 Spot Bond |        |            | 100.00000 | 11.35435  | 100.00000          | 11.32507           |                   |            |  | 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            | 100.26486          |                   |            |  | 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            | 100.09276          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.96273          |                   |            |  | 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            | 100.59486          |                   |            |  | 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>      |
| RDFC2 On 24/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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 25/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55504          |                   |            |  | 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            | 101.13605          |                   |            |  | 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            | 101.54780          |                   |            |  | 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>      |
| RDFC2 On 02/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC2 On 02/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41374          |                   |            |  | 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 RDFC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67935          |                   |            |  | 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 20/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34246          |                   |            |  | 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>      |
| REBC0 On 21/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61296          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REBC03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED10 On 13/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 102.32039          |                   |            |  | 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>      |
| RES01I On 02/03/2018 Spot Bond |        |            | 100.00000 | 21.11038  | 100.00000          | 21.05868           |                   |            |  | 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>      |
| RES02I On 02/03/2019 Spot Bond |        |            | 100.00000 | 13.43244  | 100.00000          | 13.39954           |                   |            |  | 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>      |
| RES03I On 02/03/2020 Spot Bond |        |            | 100.00000 | 10.32041  | 100.00000          | 10.29513           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES04I On 02/03/2021 Spot Bond |        |            | 100.00000 | 9.12988   | 100.00000          | 9.10752            |                   |            |  | 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            | 101.44278          |                   |            |  | 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            | 101.03472          |                   |            |  | 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            | 100.50141          |                   |            |  | 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 RES24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES27 On 21/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57656          |                   |            |  | 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            | 100.71882          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES30 On 07/03/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.35105          |                   |            |  | 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            | 101.66130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP005 On 31/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 90.29566           |                   |            |  | 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>      |
| RP007 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85760           |                   |            |  | 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            | 99.68785           |                   |            |  | 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            | 99.84955           |                   |            |  | 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            | 83.67282           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP018 On 12/02/2020 Spot Bond  |        |            | 12.35000  | 106.57562 | 12.35000           | 106.54092          |                   |            |  | 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 | 16.07623  | 100.00000          | 16.03729           |                   |            |  | 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 RP020 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For RP020</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| RP026 On 13/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18752          |                   |            |  | 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 | 9.11659   | 100.00000          | 9.09402            |                   |            |  | 0.00        | 0                | 0              |
| <b>Total RPP01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For RPP01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| RPP041 On 07/10/2016 Spot Bond |        |            | 100.00000 | 61.86326  | 100.00000          | 61.71339           |                   |            |  | 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>       |
| RPP071 On 31/01/2016 Spot Bond |        |            | 100.00000 | 90.57072  | 100.00000          | 90.34653           |                   |            |  | 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>       |
| RPP081 On 30/04/2020 Spot Bond |        |            | 100.00000 | 14.29811  | 100.00000          | 14.28069           |                   |            |  | 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>       |
| RPP091 On 21/11/2016 Spot Bond |        |            | 100.00000 | 60.72255  | 100.00000          | 60.57544           |                   |            |  | 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>       |
| RPS001 On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50815          |                   |            |  | 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>       |
| RPS002 On 30/04/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 61.44928           |                   |            |  | 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   |        |            | 10.28500  | 100.44772 | 10.28500           | 100.42020          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| RW23 On 10/12/2023 Spot Bond   |        |            | 10.76500  | 93.75601  | 10.76500           | 93.72915           |                   |            |  | 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   |        |            | 11.12000  | 94.44863  | 11.12000           | 94.42070           |                   |            |  | 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>       |
| RWC01 On 26/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48738          |                   |            |  | 0.00        | 0                | 25,000,000,000 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| <b>Total RWC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>25,000,000,000</b> |
| <b>Total For RWC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>25,000,000,000</b> |
| SBC2 On 28/04/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.00848          |                   |            |  | 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  |        |            | 8.69500   | 102.71203 | 8.69500            | 102.68801          |                   |            |  | 0.00        | 0                  | 5,000,000             |
| <b>Total SBK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>5,000,000</b>      |
| <b>Total For SBK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>5,000,000</b>      |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total SBK12/R157 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For SBK12/R157</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| SBK13 On 24/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43064          |                   |            |  | 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  |        |            | 10.35000  | 99.41000  | 10.35000           | 99.38261           |                   |            |  | 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            | 101.88987          |                   |            |  | 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            | 99.59825           |                   |            |  | 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            | 100.20230          |                   |            |  | 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            | 99.13343           |                   |            |  | 0.00        | 400,000,000        | 250,000,000           |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>250,000,000</b>    |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>250,000,000</b>    |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33917          |                   |            |  | 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            | 100.56666          |                   |            |  | 0.00        | 100,000,000        | 50,000,000            |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>     |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>     |
| SBK21 On 28/01/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.13297          |                   |            |  | 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 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            | 100.79514          |                   |                      | 0.00        | 0                | 7,500,000            |
| <b>Total SBK22 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>7,500,000</b>     |
| <b>Total For SBK22</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>7,500,000</b>     |
| SBK23 On 28/05/2022 Spot Bond |        |            | 12.81500  | 95.41765  | 12.81500           | 95.38509           |                   |                      | 0.00        | 0                | 1,938,000,000        |
| <b>Total SBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>1,938,000,000</b> |
| <b>Total For SBK23</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>1,938,000,000</b> |
| SBK24 On 19/10/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73538          |                   |                      | 0.00        | 0                | 0                    |
| <b>Total SBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK24</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 10.01000  | 98.46652  | 10.01000           | 98.44024           |                   |                      | 0.00        | 0                | 2,380,000,000        |
| <b>Total SBK9 SPOT</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>2,380,000,000</b> |
| <b>Total For SBK9</b>         |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>2,380,000,000</b> |
| SBN33 On 15/09/2017 Spot Bond |        |            | 9.50000   | 100.29586 | 9.50000            | 100.27030          |                   |                      | 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            | 100.62219          |                   |                      | 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            | 99.73955           |                   |                      | 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 |        |            | 8.93000   | 102.20212 | 8.93000            | 102.17760          |                   |                      | 0.00        | 0                | 100,000,000          |
| <b>Total SBS13 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For SBS13</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| SBS15 On 26/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52460          |                   |                      | 0.00        | 0                | 10,000,000           |
| <b>Total SBS15 SPOT</b>       |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| <b>Total For SBS15</b>        |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| SBS16 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02022          |                   |                      | 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            | 100.84392          |                   |                      | 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 |        |            | 10.76500  | 97.64642  | 10.76500           | 97.61845           |                   | 1,076,500,000,000.00 |             | 100,000,000      | 70,000,000           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,076,500,000,000.00</b> | <b>100,000,000</b> | <b>70,000,000</b>    |
| <b>Total For SBS19</b>         |        |            |           |           |                    |                    |                   |            | <b>1,076,500,000,000.00</b> | <b>100,000,000</b> | <b>70,000,000</b>    |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 11.24000  | 93.86441  | 11.24000           | 93.83621           |                   |            | 0.00                        | 0                  | 25,000,000           |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>25,000,000</b>    |
| <b>Total For SBS20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>25,000,000</b>    |
| SBS21 On 15/05/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84078          |                   |            | 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            | 100.81832          |                   |            | 0.00                        | 0                  | 0                    |
| <b>Total SBS23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS23</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |
| SBS24 On 24/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39117          |                   |            | 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  |        |            | 9.85000   | 97.92994  | 9.85000            | 97.90407           |                   |            | 0.00                        | 0                  | 1,159,000,000        |
| <b>Total SBS25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,159,000,000</b> |
| <b>Total For SBS25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>1,159,000,000</b> |
| SBS26l On 28/02/2017 Spot Bond |        |            | 100.00000 | 38.42858  | 100.00000          | 38.34399           |                   |            | 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  |        |            | 10.70500  | 100.36268 | 10.70500           | 100.33424          |                   |            | 0.00                        | 0                  | 60,000,000           |
| <b>Total SBS27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>60,000,000</b>    |
| <b>Total For SBS27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>60,000,000</b>    |
| SBS28 On 23/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09453          |                   |            | 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  |        |            | 9.88000   | 96.85537  | 9.88000            | 96.82985           |                   |            | 0.00                        | 0                  | 10,000,000           |
| <b>Total SBS29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>10,000,000</b>    |
| <b>Total For SBS29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>10,000,000</b>    |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 11.25000  | 82.19354  | 11.25000           | 82.16883           |                   |            | 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            | 99.30327           |                   |            | 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  |        |            | 10.99000  | 92.56334  | 10.99000           | 92.53629           |                   |            | 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 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            | 100.03894          |                   |                             | 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            | 100.04003          |                   |                             | 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 |        |            | 11.14000  | 96.91494  | 11.14000           | 96.88608           |                   |                             | 0.00        | 0                  | 1,460,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,460,000,000</b> |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,460,000,000</b> |
| SBS35 On 29/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27153          |                   |                             | 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            | 101.06451          |                   |                             | 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 |        |            | 10.15500  | 96.02954  | 10.15500           | 96.00370           |                   |                             | 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 |        |            | 11.61000  | 89.70436  | 11.61000           | 89.67685           |                   |                             | 0.00        | 0                  | 60,000,000           |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>60,000,000</b>    |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>60,000,000</b>    |
| SBS39 On 29/01/2030 Spot Bond |        |            | 12.02000  | 88.37184  | 12.02000           | 88.34381           |                   | 1,202,000,000,000.00        |             | 100,000,000        | 50,000,000           |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,202,000,000,000.00</b> |             | <b>100,000,000</b> | <b>50,000,000</b>    |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   | <b>1,202,000,000,000.00</b> |             | <b>100,000,000</b> | <b>50,000,000</b>    |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 10.73500  | 91.72746  | 10.73500           | 91.70111           |                   |                             | 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>   |
| SBS40 On 12/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86457          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS41 On 12/11/2022 Spot Bond |        |            | 10.85500  | 102.94134 | 10.85500           | 96.93261           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS42 On 12/11/2025 Spot Bond |        |            | 11.42000  | 103.08101 | 11.42000           | 96.62062           |                   |                             | 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 SBS42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SBS42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SBS43 On 12/11/2027 Spot Bond  |        |            | 11.59000  | 102.87572 | 11.59000           | 96.28945           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SBS43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SBS43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SBS9 On 07/07/2016 Spot Bond   |        |            | 7.89500   | 107.08964 | 7.89500            | 107.06711          |                   |            |  | 0.00        | 0                | 40,000,000        |
| <b>Total SBS9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b> |
| <b>Total For SBS9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b> |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.66000   | 120.49197 | 2.66000            | 272.44925          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 2.61000   | 133.07703 | 2.61000            | 134.34483          |                   |            |  | 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 | 28.91517  | 100.00000          | 28.84436           |                   |            |  | 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>          |
| <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 | 52.34250  | 100.00000          | 52.21431           |                   |            |  | 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  |        |            |           | 172.65187 | 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  |        |            | 3.27000   | 118.92897 | 3.27000            | 133.39792          |                   |            |  | 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 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   | 101.44343 | 6.50000            | 101.42571          |                   |            |  | 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            | 101.03482          |                   |            |  | 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            | 100.95285          |                   |            |  | 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  |        |            | 9.60000   | 98.71174  | 9.60000            | 98.68645           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.55817          |                   |            |  | 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            | 101.61674          |                   |            |  | 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            | 100.04185          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SHS08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SHS08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SHS11L On 19/11/2016 Spot Bond |        |            | 100.00000 | 55.73627  | 100.00000          | 55.60125           |                   |            |  | 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>             |
| SHS11L On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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            | 100.19970          |                   |            |  | 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            | 100.51528          |                   |            |  | 0.00        | 2,000,000,000        | 2,000,000,000        |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>2,000,000,000</b> |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>2,000,000,000</b> |
| SHS16L On 29/06/2016 Spot Bond |        |            | 100.00000 | 63.22011  | 100.00000          | 63.06528           |                   |            |  | 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 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>      |
| SHS171 On 30/09/2016 Spot Bond |        |            | 100.00000 | 66.81667  | 100.00000          | 66.65303           |                   |            |  | 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>      |
| SHS181 On 30/11/2016 Spot Bond |        |            | 100.00000 | 58.59901  | 100.00000          | 58.45391           |                   |            |  | 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  |        |            | 9.70000   | 103.61110 | 9.70000            | 103.58414          |                   |            |  | 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            | 101.49399          |                   |            |  | 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            | 100.69013          |                   |            |  | 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            | 99.87309           |                   |            |  | 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            | 99.86812           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS25 On 29/06/2020 Spot Bond  |        |            | 10.86500  | 96.25230  | 10.86500           | 96.22448           |                   |            |  | 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            | 99.85993           |                   |            |  | 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>      |
| SHS27 On 15/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.85613          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS28 On 15/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS291 On 03/12/2018 Spot Bond |        |            | 100.00000 | 23.07827  | 100.00000          | 22.90315           |                   |            |  | 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 SHS29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLI2 On 15/08/2016 Spot Bond  |        |            | 8.74500   | 103.95931 | 8.74500            | 103.93512          |                   |            |  | 0.00        | 0                | 1,140,000,000        |
| <b>Total SLI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,140,000,000</b> |
| <b>Total For SLI2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,140,000,000</b> |
| SLI3 On 15/08/2018 Spot Bond  |        |            | 10.16000  | 99.76234  | 10.16000           | 99.73547           |                   |            |  | 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 |        |            | 9.50000   | 100.29586 | 9.50000            | 100.27030          |                   |            |  | 0.00        | 0                | 3,770,000,000        |
| <b>Total SNT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,770,000,000</b> |
| <b>Total For SNT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,770,000,000</b> |
| SPDA2 On 21/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64267          |                   |            |  | 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            | 100.95393          |                   |            |  | 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            | 100.63056          |                   |            |  | 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            | 100.64680          |                   |            |  | 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            | 100.81907          |                   |            |  | 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 |        |            | 8.80000   | 100.30307 | 8.80000            | 100.27946          |                   |            |  | 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            | 101.46855          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SSA04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <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            | 101.29144          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SSA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SSA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SSA06 On 16/04/2020 Spot Bond |        |            | 10.64000  | 92.75535  | 10.64000           | 92.72908           |                   |            |  | 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 SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SSA06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SSN001 On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50614          |                   |            |  | 0.00        | 300,000,000          | 100,000,000        |
| <b>Total SSN001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b>   | <b>100,000,000</b> |
| <b>Total For SSN001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b>   | <b>100,000,000</b> |
| SSN002 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88785           |                   |            |  | 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>           |
| SSN003 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29179          |                   |            |  | 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>           |
| SSN004 On 31/03/2021 Spot Bond |        |            | 10.53500  | 86.53763  | 10.53500           | 86.51335           |                   |            |  | 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>           |
| SSN005 On 31/03/2021 Spot Bond |        |            | 10.53500  | 86.53763  | 10.53500           | 86.51335           |                   |            |  | 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>           |
| SSN006 On 15/01/2020 Spot Bond |        |            | 10.20500  | 93.55670  | 10.20500           | 93.53140           |                   |            |  | 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>           |
| SSN008 On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02581          |                   |            |  | 0.00        | 1,380,000,000        | 345,000,000        |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,380,000,000</b> | <b>345,000,000</b> |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,380,000,000</b> | <b>345,000,000</b> |
| SSN009 On 15/09/2017 Spot Bond |        |            | 8.98000   | 101.10086 | 8.98000            | 101.07646          |                   |            |  | 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>           |
| SSN010 On 31/01/2025 Spot Bond |        |            | 2.98000   | 111.15067 | 2.98000            | 111.56559          |                   |            |  | 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>           |
| SSN012 On 21/12/2018 Spot Bond |        |            | 9.82000   | 95.44276  | 9.82000            | 95.41777           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total SSN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SSN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SSN013 On 26/08/2018 Spot Bond |        |            | 8.50000   | 102.61758 | 8.50000            | 100.61902          |                   |            |  | 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>           |
| SSN014 On 21/12/2026 Spot Bond |        |            | 11.36000  | 94.76068  | 11.36000           | 94.73207           |                   |            |  | 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 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>      |
| SSN017 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43162          |                   |            |  | 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>      |
| SSN018 On 28/02/2031 Spot Bond |        |            | 11.64000  | 69.49263  | 11.64000           | 69.47092           |                   |            |  | 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>      |
| SSN021 On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37895          |                   |            |  | 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>      |
| SSN024 On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39926          |                   |            |  | 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>      |
| SSN026 On 25/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88988           |                   |            |  | 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>      |
| SSN027 On 16/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56131          |                   |            |  | 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>      |
| SSN028 On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86547           |                   |            |  | 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>      |
| SSN029 On 24/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63071          |                   |            |  | 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>      |
| SSN030 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>      |
| SSN031 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.07554          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN033 On 02/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48194          |                   |            |  | 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>      |
| SSN034 On 17/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79581          |                   |            |  | 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 SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SSN035 On 18/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 10,000,000,000        | 10,000,000,000        |
| <b>Total SSN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For SSN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| SY1262 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50906          |                   |            |  | 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>              |
| SY1266 On 19/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1267 On 27/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.36260           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1268 On 28/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.34462           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1269 On 03/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.23439           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1270 On 16/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.99377           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1271 On 16/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.99359           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1272 On 18/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.97141           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1273 On 07/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.59260           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1274 On 10/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.53421           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1275 On 16/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.39414           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total SY1277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY127E On 15/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.56660           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.99000   | 95.97710  | 9.99000            | 95.95153           |                   |            |  | 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            | 100.64274          |                   |            |  | 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            | 100.67115          |                   |            |  | 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 |        |            | 10.43500  | 87.82901  | 10.43500           | 98.82921           |                   |            |  | 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 | 87.15620  | 100.00000          | 86.95161           |                   |            |  | 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            | 101.25161          |                   |            |  | 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            | 100.98529          |                   |            |  | 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            | 100.26740          |                   |            |  | 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            | 100.03706          |                   |            |  | 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            | 99.48288           |                   |            |  | 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>      |
| TFS133 On 28/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06334          |                   |            |  | 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 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            | 101.07091          |                   |            |  | 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            | 101.62835          |                   |            |  | 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            | 101.66875          |                   |            |  | 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>      |
| TFS137 On 16/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66931          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS84 On 28/07/2016 Spot Bond  |        |            | 8.04500   | 103.88262 | 8.04500            | 103.86035          |                   |            |  | 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            | 101.35592          |                   |            |  | 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            | 101.39135          |                   |            |  | 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   | 103.37421 | 7.83000            | 103.35263          |                   |            |  | 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            | 101.33644          |                   |            |  | 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            | 101.38073          |                   |            |  | 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   | 89.24534  | 7.39000            | 103.16471          |                   |            |  | 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            | 101.31729          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36132          |                   |            |  | 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>      |
| TH10A8 On 18/07/2017 Spot Bond |        |            | 7.16000   | 89.55643  | 7.16000            | 103.06646          |                   |            |  | 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>      |
| TH10A9 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44758          |                   |            |  | 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>      |
| TH10B1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44054          |                   |            |  | 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>      |
| TH10B2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60938          |                   |            |  | 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>      |
| TH10C1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60736          |                   |            |  | 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>      |
| TH10C2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27543          |                   |            |  | 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>      |
| TH10D1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.19674          |                   |            |  | 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>      |
| TH10D2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31553          |                   |            |  | 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>      |
| TH11A1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37189          |                   |            |  | 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>      |
| TH11A2 On 18/07/2018 Spot Bond |        |            | 8.73000   | 103.76092 | 8.73000            | 103.73683          |                   |            |  | 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>      |
| TH11A3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10185          |                   |            |  | 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 TH11A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.36132          |                   |            |  | 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 |        |            | 9.98000   | 85.08678  | 9.98000            | 99.55830           |                   |            |  | 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            | 100.95472          |                   |            |  | 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            | 101.38072          |                   |            |  | 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            | 101.45111          |                   |            |  | 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            | 101.43175          |                   |            |  | 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            | 101.44448          |                   |            |  | 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            | 101.60587          |                   |            |  | 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            | 101.61974          |                   |            |  | 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            | 101.55780          |                   |            |  | 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            | 102.15300          |                   |            |  | 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            | 102.16001          |                   |            |  | 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 TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.15011          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A1 On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A2 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63698          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A3 On 21/08/2019 Spot Bond |        |            | 10.38500  | 98.92653  | 10.38500           | 99.43910           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A4 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62497          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A5 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65299          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A6 On 21/08/2019 Spot Bond |        |            | 10.29500  | 97.63536  | 10.29500           | 97.60872           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63867          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A8 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A9 On 21/02/2048 Spot Bond |        |            | 10.40500  | 82.49147  | 10.40500           | 96.52833           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B1 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B2 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68895          |                   |            |  | 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 TH12B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70766          |                   |            |  | 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            | 100.70766          |                   |            |  | 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            | 100.75277          |                   |            |  | 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            | 100.75277          |                   |            |  | 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            | 100.77251          |                   |            |  | 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            | 100.77170          |                   |            |  | 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            | 101.01027          |                   |            |  | 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            | 101.01027          |                   |            |  | 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            | 101.20470          |                   |            |  | 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            | 101.03029          |                   |            |  | 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            | 100.60655          |                   |            |  | 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            | 100.62417          |                   |            |  | 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 TH13A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A2 On 21/08/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65299          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A3 On 21/08/2020 Spot Bond |        |            | 10.53500  | 97.14174  | 10.53500           | 98.66110           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A4 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38452          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A5 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39568          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A6 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41595          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A7 On 21/08/2020 Spot Bond |        |            | 10.42500  | 104.06993 | 10.42500           | 98.15425           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A8 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B2 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74480          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47561          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C2 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63721          |                   |            |  | 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 TH13D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For TH13D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| TH9A1(On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38249          |                   |            |  | 0.00        | 4,000,000,000        | 2,000,000,000        |
| <b>Total TH9A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>2,000,000,000</b> |
| <b>Total For TH9A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>2,000,000,000</b> |
| THE8A On 18/04/2036 Spot Bond |        |            | 101.06155 | 6.79836   | 101.06155          | 6.78172            |                   |            |  | 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>             |
| <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            | 101.44718          |                   |            |  | 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            | 101.35592          |                   |            |  | 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            | 101.56700          |                   |            |  | 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            | 101.35592          |                   |            |  | 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            | 101.37364          |                   |            |  | 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 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            | 101.38249          |                   |            |  | 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            | 101.34529          |                   |            |  | 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            | 101.37364          |                   |            |  | 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            | 101.47105          |                   |            |  | 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            | 101.47105          |                   |            |  | 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            | 101.47105          |                   |            |  | 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            | 101.61267          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.64807          |                   |            |  | 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            | 101.60382          |                   |            |  | 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            | 102.31082          |                   |            |  | 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            | 102.35494          |                   |            |  | 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            | 102.33730          |                   |            |  | 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 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   |        |            | 10.60500  | 90.08682  | 10.60500           | 90.02567           |                   |                              | 0.00                 | 0                     | 11,000,000,000        |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>11,000,000,000</b> |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>11,000,000,000</b> |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |                              | 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   |        |            | 9.03000   | 101.37362 | 9.03000            | 101.34903          |                   | 77,658,000,000,000.00        | 8,600,000,000        | 47,900,000,000        |                       |
| <b>Total TN17 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>77,658,000,000,000.00</b> | <b>8,600,000,000</b> | <b>47,900,000,000</b> |                       |
| <b>Total For TN17</b>          |        |            |           |           |                    |                    |                   | <b>77,658,000,000,000.00</b> | <b>8,600,000,000</b> | <b>47,900,000,000</b> |                       |
| TN20 On 17/09/2020 Spot Bond   |        |            | 10.48500  | 102.84841 | 10.48500           | 102.81954          |                   | 50,328,000,000,000.00        | 4,800,000,000        | 39,584,461,050        |                       |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>50,328,000,000,000.00</b> | <b>4,800,000,000</b> | <b>39,584,461,050</b> |                       |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   | <b>50,328,000,000,000.00</b> | <b>4,800,000,000</b> | <b>39,584,461,050</b> |                       |
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 2.67497   | 100.00000          | 2.66849            |                   | 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   |        |            | 11.04500  | 100.12991 | 11.04500           | 100.10034          |                   | 39,817,225,000,000.00        | 3,605,000,000        | 28,040,000,000        |                       |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>39,817,225,000,000.00</b> | <b>3,605,000,000</b> | <b>28,040,000,000</b> |                       |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>39,817,225,000,000.00</b> | <b>3,605,000,000</b> | <b>28,040,000,000</b> |                       |
| TN25 On 19/08/2025 Spot Bond   |        |            | 11.29000  | 92.88668  | 11.29000           | 92.85896           |                   | 38,386,000,000,000.00        | 3,400,000,000        | 29,250,000,000        |                       |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>38,386,000,000,000.00</b> | <b>3,400,000,000</b> | <b>29,250,000,000</b> |                       |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   | <b>38,386,000,000,000.00</b> | <b>3,400,000,000</b> | <b>29,250,000,000</b> |                       |
| TN27 On 14/11/2027 Spot Bond   |        |            | 11.25500  | 85.72466  | 11.25500           | 85.69888           |                   | 15,757,000,000,000.00        | 1,400,000,000        | 9,700,000,000         |                       |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>15,757,000,000,000.00</b> | <b>1,400,000,000</b> | <b>9,700,000,000</b>  |                       |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   | <b>15,757,000,000,000.00</b> | <b>1,400,000,000</b> | <b>9,700,000,000</b>  |                       |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.76000  | 93.40597  | 11.76000           | 93.37681           |                   | 0.00                         | 0                    | 2,000,000,000         |                       |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>2,000,000,000</b>  |                       |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>2,000,000,000</b>  |                       |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.95500  | 92.68149  | 11.95500           | 92.65208           |                   | 59,775,000,000,000.00        | 5,000,000,000        | 2,800,000,000         |                       |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>59,775,000,000,000.00</b> | <b>5,000,000,000</b> | <b>2,800,000,000</b>  |                       |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   | <b>59,775,000,000,000.00</b> | <b>5,000,000,000</b> | <b>2,800,000,000</b>  |                       |
| TNF16 On 10/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40436          |                   | 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            | 100.44680          |                   | 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 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            | 100.89847          |                   |            |  | 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            | 100.77990          |                   |            |  | 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            | 101.07105          |                   |            |  | 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            | 100.78088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ8 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.80094          |                   |            |  | 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            | 100.80958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TORQ9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 104.57800 | 10.00000           | 104.55000          |                   |            |  | 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            | 101.68619          |                   |            |  | 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            | 101.65819          |                   |            |  | 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 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            | 101.48680          |                   |            |  | 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            | 101.34785          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 30/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47992          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 30/11/2020 Spot Bond |        |            | 10.46500  | 102.09844 | 10.46500           | 96.95798           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR30 On 31/12/2099 Spot Bond  |        |            | 10.00000  | 99.81278  | 10.00000           | 99.78606           |                   |            |  | 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   | 99.81744  | 9.75000            | 99.79139           |                   |            |  | 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 | 9.82088   | 100.00000          | 9.79556            |                   |            |  | 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>      |
| TRA2A On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond |        |            | 10.68500  | 96.41942  | 10.68500           | 96.39201           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89637          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25019          |                   |            |  | 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 TRA2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34544          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18981          |                   |            |  | 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            | 100.20052          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA3 On 14/06/2024 Spot Bond |        |            | 100.00000 | 7.85688   | 100.00000          | 7.83763            |                   |            |  | 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 | 8.36897   | 100.00000          | 8.34847            |                   |            |  | 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            | 100.20645          |                   |            |  | 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 | 8.67622   | 100.00000          | 8.65497            |                   |            |  | 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            | 100.20764          |                   |            |  | 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 | 8.93227   | 100.00000          | 8.91038            |                   |            |  | 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            | 100.24076          |                   |            |  | 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 | 12.05600  | 100.00000          | 12.02647           |                   |            |  | 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            | 100.31339          |                   |            |  | 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 TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE2I On 14/06/2024 Spot Bond |        |            | 100.00000 | 15.48698  | 100.00000          | 15.44905           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE01L On 31/07/2019 Spot Bond |        |            | 100.00000 | 14.30303  | 100.00000          | 14.26838           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE03L On 31/10/2020 Spot Bond |        |            | 100.00000 | 2.20011   | 100.00000          | 2.19044            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP181 On 21/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.46650           |                   |            |  | 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>      |
| TSP183 On 04/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.21531           |                   |            |  | 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            | 98.93871           |                   |            |  | 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            | 98.66171           |                   |            |  | 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            | 98.36532           |                   |            |  | 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>      |
| TSP188 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.09610           |                   |            |  | 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>      |
| TSP190 On 12/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.31172           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 97.01650           |                   |            |  | 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            | 96.71022           |                   |            |  | 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 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>      |
| TSP192 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>      |
| TSP193 On 14/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.60312           |                   |            |  | 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>      |
| TSP194 On 18/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.38217           |                   |            |  | 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>      |
| TSP195 On 15/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.74385           |                   |            |  | 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>      |
| TSP196 On 13/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.31334           |                   |            |  | 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>      |
| TSP197 On 27/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.00688           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP198 On 24/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.17017           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP199 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.81345           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01U On 28/08/2019 Spot Bond |        |            | 100.00000 | 15.23110  | 100.00000          | 15.19420           |                   |            |  | 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>      |
| TWC10 On 10/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35907          |                   |            |  | 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>      |
| TWC11 On 22/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 94.24536           |                   |            |  | 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 17/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64535          |                   |            |  | 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 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>           |
| TWC12 On 18/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09809          |                   |            |  | 0.00        | 400,000,000        | 400,000,000        |
| <b>Total TWC125 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>400,000,000</b> |
| <b>Total For TWC125</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>400,000,000</b> |
| TWC12 On 13/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33308          |                   |            |  | 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 | 0.00000            | 101.29605          |                   |            |  | 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>           |
| TWC12 On 18/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25902          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC128 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC128</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC12 On 13/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28446          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC129 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC129</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC13 On 22/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16645          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC130 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC130</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC13 On 12/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87008          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC13 On 04/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86152          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC13 On 22/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57058          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC133 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC133</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC13 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43744          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC13 On 25/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49199          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TWC135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TWC135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TWC13 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43795          |                   |            |  | 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 TWC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC13 On 08/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24814          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC13 On 08/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22553          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC13 On 14/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.09644          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC14 On 22/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.09338          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCJ2 On 15/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43030          |                   |            |  | 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>      |
| TWCJ2 On 26/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWCJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCM2 On 15/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31140          |                   |            |  | 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>      |
| TWCM2 On 26/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWCM23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCM23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond   |        |            | 10.36500  | 104.60883 | 10.36500           | 104.57979          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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 | 8.41487   | 100.00000          | 8.39821            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 9.00616   | 100.00000          | 8.97804            |                   |            |  | 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 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 | 10.22675  | 100.00000          | 10.18178           |                   |            |  | 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 | 8.22178   | 100.00000          | 8.20550            |                   |            |  | 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 | 8.90451   | 100.00000          | 8.87671            |                   |            |  | 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 | 9.97065   | 100.00000          | 9.92681            |                   |            |  | 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            | 99.89350           |                   |            |  | 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            | 102.87838          |                   |            |  | 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            | 102.21808          |                   |            |  | 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            | 99.75719           |                   |            |  | 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            | 101.72188          |                   |            |  | 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            | 100.92764          |                   |            |  | 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            | 100.92891          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.02939          |                   |            |  | 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 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            | 99.89644           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total VKE05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For VKE05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| VKE06 On 08/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91337          |                   |            |  | 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            | 100.41549          |                   |            |  | 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 | 7.90374   | 100.00000          | 7.88808            |                   |            |  | 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 | 8.62819   | 100.00000          | 8.60125            |                   |            |  | 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 | 11.60777  | 100.00000          | 11.55673           |                   |            |  | 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 | 7.71063   | 100.00000          | 7.69537            |                   |            |  | 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 | 8.52654   | 100.00000          | 8.49992            |                   |            |  | 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 | 11.86413  | 100.00000          | 11.81196           |                   |            |  | 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 | 0.00050   | 100.00000          | 0.00050            |                   |            |  | 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   |        |            | 7.88500   | 102.74314 | 7.88500            | 102.72168          |                   |            |  | 0.00        | 0                | 9,100,000,000        |
| <b>Total WS04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,100,000,000</b> |
| <b>Total For WS04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,100,000,000</b> |
| WS05 On 01/08/2018 Spot Bond   |        |            | 2.54000   | 240.15396 | 2.54000            | 240.13750          |                   |            |  | 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 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  |        |            | 8.57000   | 101.19819 | 8.57000            | 101.17486          |                   |            |  | 0.00                              | 0                      | 5,800,000,000          |
| <b>Total WSP2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                       | <b>0</b>               | <b>5,800,000,000</b>   |
| <b>Total For WSP2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                       | <b>0</b>               | <b>5,800,000,000</b>   |
| WSP3 On 28/05/2019 Spot Bond  |        |            | 9.06500   | 100.44277 | 9.06500            | 100.41830          |                   |            |  | 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  |        |            | 9.41000   | 99.17281  | 9.41000            | 99.14776           |                   |            |  | 0.00                              | 0                      | 0                      |
| <b>Total WSP4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                       | <b>0</b>               | <b>0</b>               |
| <b>Total For WSP4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                       | <b>0</b>               | <b>0</b>               |
| WSP5 On 28/05/2021 Spot Bond  |        |            | 9.66000   | 97.89168  | 9.66000            | 97.86631           |                   |            |  | 0.00                              | 0                      | 1,775,000,000          |
| <b>Total WSP5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                       | <b>0</b>               | <b>1,775,000,000</b>   |
| <b>Total For WSP5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                       | <b>0</b>               | <b>1,775,000,000</b>   |
| Z083 On 30/09/2019 Spot Bond  |        |            | 8.45500   | 73.20484  | 8.45500            | 73.18818           |                   |            |  | 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>               |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 59.77169  | 100.00000          | 59.65829           |                   |            |  | 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>65,434,115,766,082,500.006</b> | <b>429,965,689,100</b> | <b>585,890,584,150</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            |  | <b>65,434,115,766,082,500.00</b>  | <b>429,965,689,100</b> | <b>585,890,584,150</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            |  | <b>65434116576769600.00</b>       | <b>429,965,696,784</b> | <b>585,891,200,467</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                       | <b>0</b>               | <b>75,609</b>          |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            |  | <b>65,434,116,576,769,600.00</b>  | <b>429,965,696,784</b> | <b>585,891,276,076</b> |