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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2016

| 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 |        |            | 10.15668  | 81.65226  | 10.14917           | 81.70273           |                   |            | 0.00        | 0                | 6,771         |
| ES33 On 03/11/2016 Bond Future |        |            | 10.22796  | 79.39423  | 10.22005           | 79.44672           |                   |            | 0.00        | 0                | 8,789         |
| ES33 On 02/02/2017 Bond Future |        |            | 10.29751  | 80.95279  | 10.28914           | 81.00763           |                   |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future |        |            | 10.35415  | 78.82666  | 10.34548           | 78.88284           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,560</b> |
| ES33 On 04/08/2016 Bond Future | 10.24  | Call       |           |           | 607.21000          | 0.60721            | 556,740           |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future | 10.24  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future | 10.25  | Call       |           |           | 673.63000          | 0.67363            | 623,160           |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future | 10.25  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future | 10.26  | Call       |           |           | 739.96000          | 0.73996            | 689,490           |            | 0.00        | 0                | 0             |
| ES33 On 04/08/2016 Bond Future | 10.26  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/11/2016 Bond Future | 11.30  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/11/2016 Bond Future | 11.31  | Call       |           |           | 6,760.17000        | 6.76017            | 6,707,680         |            | 0.00        | 0                | 0             |
| ES33 On 03/11/2016 Bond Future | 11.31  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/11/2016 Bond Future | 11.29  | Call       |           |           | 6,644.26000        | 6.64426            | 6,591,770         |            | 0.00        | 0                | 0             |
| ES33 On 03/11/2016 Bond Future | 11.29  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/11/2016 Bond Future | 11.30  | Call       |           |           | 6,702.25000        | 6.70225            | 6,649,760         |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33                      | On | 02/02/2017 | Bond Future | 10.59  | Call       |           |           | 1,935.46000        | 1.93546            | 1,880,620         |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/02/2017 | Bond Future | 10.59  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/02/2017 | Bond Future | 10.60  | Call       |           |           | 1,998.55000        | 1.99855            | 1,943,710         |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/02/2017 | Bond Future | 10.60  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/02/2017 | Bond Future | 10.61  | Call       |           |           | 2,061.56000        | 2.06156            | 2,006,720         |            | 0.00        | 0                | 0             |
| ES33                      | On | 02/02/2017 | Bond Future | 10.61  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 04/05/2017 | Bond Future | 10.56  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 04/05/2017 | Bond Future | 10.54  | Call       |           |           | 1,246.20000        | 1.24620            | 1,190,020         |            | 0.00        | 0                | 0             |
| ES33                      | On | 04/05/2017 | Bond Future | 10.54  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 04/05/2017 | Bond Future | 10.55  | Call       |           |           | 1,309.45000        | 1.30945            | 1,253,270         |            | 0.00        | 0                | 0             |
| ES33                      | On | 04/05/2017 | Bond Future | 10.55  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 04/05/2017 | Bond Future | 10.56  | Call       |           |           | 1,372.63000        | 1.37263            | 1,316,450         |            | 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>15,560</b> |
| ES42                      | On | 04/08/2016 | Bond Future |        |            | 10.26663  | 86.56360  | 10.25906           | 86.62247           |                   |            | 0.00        | 0                | 0             |
| ES42                      | On | 03/11/2016 | Bond Future |        |            | 10.33516  | 83.92769  | 10.32720           | 83.98884           |                   |            | 0.00        | 0                | 8,777         |
| ES42                      | On | 02/02/2017 | Bond Future |        |            | 10.39983  | 85.57547  | 10.39143           | 85.63928           |                   |            | 0.00        | 0                | 0             |
| ES42                      | On | 04/05/2017 | Bond Future |        |            | 10.45631  | 83.07762  | 10.44762           | 83.14295           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,777</b>  |
| <b>Total For ES42</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,777</b>  |
| I2025                     | On | 04/08/2016 | Bond Future |        |            | 127.71394 | 127.71394 | 127.75225          | 127.75225          |                   |            | 0.00        | 0                | 726           |
| I2025                     | On | 03/11/2016 | Bond Future |        |            | 130.12146 | 130.12146 | 130.16230          | 130.16230          |                   |            | 0.00        | 0                | 3,106         |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,832</b>  |
| I2025                     | On | 04/08/2016 | Bond Future | 123.87 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/08/2016 | Bond Future | 123.85 | Call       |           |           | 3,902.25000        | 3.90225            | 3,863,940         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/08/2016 | Bond Future | 123.85 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/08/2016 | Bond Future | 123.86 | Call       |           |           | 3,892.25000        | 3.89225            | 3,853,940         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/08/2016 | Bond Future | 123.86 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/08/2016 | Bond Future | 123.87 | Call       |           |           | 3,882.25000        | 3.88225            | 3,843,940         |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/11/2016 | Bond Future | 129.23 | Call       |           |           | 932.30000          | 0.93230            | 891,460           |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/11/2016 | Bond Future | 129.23 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/11/2016 | Bond Future | 129.21 | Call       |           |           | 952.30000          | 0.95230            | 911,460           |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/11/2016 | Bond Future | 129.21 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/11/2016 | Bond Future | 129.22 | Call       |           |           | 942.30000          | 0.94230            | 901,460           |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/11/2016 | Bond Future | 129.22 | Put        |           |           | 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>3,832</b>  |
| I2033                     | On | 04/08/2016 | Bond Future |        |            | 107.61896 | 107.61896 | 107.65044          | 107.65044          |                   |            | 0.00        | 0                | 531           |
| I2033                     | On | 03/11/2016 | Bond Future |        |            | 108.63108 | 108.63108 | 108.66439          | 108.66439          |                   |            | 0.00        | 0                | 4,275         |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,806</b>  |
| I2033                     | On | 04/08/2016 | Bond Future | 104.99 | Call       |           |           | 2,660.44000        | 2.66044            | 2,628,960         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/08/2016 | Bond Future | 104.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/08/2016 | Bond Future | 105.00 | Call       |           |           | 2,650.44000        | 2.65044            | 2,618,960         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/08/2016 | Bond Future | 105.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/08/2016 | Bond Future | 105.01 | Call       |           |           | 2,640.44000        | 2.64044            | 2,608,960         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/08/2016 | Bond Future | 105.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/11/2016 | Bond Future | 109.16 | Put        |           |           | 495.61000          | 0.49561            | 528,920           |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/11/2016 | Bond Future | 109.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/11/2016 | Bond Future | 109.17 | Put        |           |           | 505.61000          | 0.50561            | 538,920           |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/11/2016 | Bond Future | 109.18 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/11/2016 | Bond Future | 109.18 | Put        |           |           | 515.61000          | 0.51561            | 548,920           |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/11/2016 | Bond Future | 109.16 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2033 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,806</b>  |
| I2038                     | On | 04/08/2016 | Bond Future |        |            | 133.98202 | 133.98202 | 133.67664          | 133.67664          |                   |            | 0.00        | 0                | 10,014        |
| I2038                     | On | 03/11/2016 | Bond Future |        |            | 136.50764 | 136.50764 | 136.19837          | 136.19837          |                   |            | 0.00        | 0                | 20,808        |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,822</b> |
| I2038                     | On | 04/08/2016 | Bond Future | 129.30 | Call       |           |           | 4,376.64000        | 4.37664            | 4,682,020         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/08/2016 | Bond Future | 129.30 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/08/2016 | Bond Future | 129.31 | Call       |           |           | 4,366.64000        | 4.36664            | 4,672,020         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/08/2016 | Bond Future | 129.31 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/08/2016 | Bond Future | 129.32 | Call       |           |           | 4,356.64000        | 4.35664            | 4,662,020         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/08/2016 | Bond Future | 129.32 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/11/2016 | Bond Future | 136.31 | Put        |           |           | 111.63000          | 0.11163            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/11/2016 | Bond Future | 136.32 | Call       |           |           | 0.00000            | 0.00000            | 187,640           |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/11/2016 | Bond Future | 136.32 | Put        |           |           | 121.63000          | 0.12163            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/11/2016 | Bond Future | 136.33 | Call       |           |           | 0.00000            | 0.00000            | 177,640           |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/11/2016 | Bond Future | 136.33 | Put        |           |           | 131.63000          | 0.13163            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/11/2016 | Bond Future | 136.31 | Call       |           |           | 0.00000            | 0.00000            | 197,640           |            | 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>30,822</b> |
| I2046                     | On | 04/08/2016 | Bond Future |        |            | 133.85850 | 133.85850 | 133.89669          | 133.89669          |                   |            | 0.00        | 0                | 14,211        |
| I2046                     | On | 03/11/2016 | Bond Future |        |            | 134.88418 | 134.88418 | 134.92462          | 134.92462          |                   |            | 0.00        | 0                | 17,253        |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>31,464</b> |
| I2046                     | On | 04/08/2016 | Bond Future | 129.00 | Call       |           |           | 4,896.69000        | 4.89669            | 4,858,500         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/08/2016 | Bond Future | 129.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/08/2016 | Bond Future | 129.01 | Call       |           |           | 4,886.69000        | 4.88669            | 4,848,500         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/08/2016 | Bond Future | 129.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| I2046                     | On | 04/08/2016 | Bond Future | 129.02 | Call       |           |           | 4,876.69000        | 4.87669            | 4,838,500         |            | 0.00                 | 0                | 0              |
| I2046                     | On | 04/08/2016 | Bond Future | 129.02 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2046                     | On | 03/11/2016 | Bond Future | 137.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2046                     | On | 03/11/2016 | Bond Future | 137.07 | Put        |           |           | 2,145.38000        | 2.14538            | 2,185,820         |            | 0.00                 | 0                | 0              |
| I2046                     | On | 03/11/2016 | Bond Future | 137.08 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2046                     | On | 03/11/2016 | Bond Future | 137.08 | Put        |           |           | 2,155.38000        | 2.15538            | 2,195,820         |            | 0.00                 | 0                | 0              |
| I2046                     | On | 03/11/2016 | Bond Future | 137.09 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2046                     | On | 03/11/2016 | Bond Future | 137.09 | Put        |           |           | 2,165.38000        | 2.16538            | 2,205,820         |            | 0.00                 | 0                | 0              |
| <b>Total I2046 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>31,464</b>  |
| I2050                     | On | 04/08/2016 | Bond Future |        |            | 142.37195 | 142.37195 | 142.75118          | 142.75118          |                   |            | 0.00                 | 0                | 5,269          |
| I2050                     | On | 03/11/2016 | Bond Future |        |            | 145.05569 | 145.05569 | 145.44414          | 145.44414          |                   |            | 0.00                 | 0                | 21,628         |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>26,897</b>  |
| I2050                     | On | 04/08/2016 | Bond Future | 139.12 | Call       |           |           | 3,631.18000        | 3.63118            | 3,251,950         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/08/2016 | Bond Future | 139.12 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/08/2016 | Bond Future | 139.13 | Call       |           |           | 3,621.18000        | 3.62118            | 3,241,950         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/08/2016 | Bond Future | 139.13 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/08/2016 | Bond Future | 139.14 | Call       |           |           | 3,611.18000        | 3.61118            | 3,231,950         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/08/2016 | Bond Future | 139.14 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/11/2016 | Bond Future | 149.52 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/11/2016 | Bond Future | 149.52 | Put        |           |           | 4,075.86000        | 4.07586            | 4,464,310         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/11/2016 | Bond Future | 149.53 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/11/2016 | Bond Future | 149.53 | Put        |           |           | 4,085.86000        | 4.08586            | 4,474,310         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/11/2016 | Bond Future | 149.54 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/11/2016 | Bond Future | 149.54 | Put        |           |           | 4,095.86000        | 4.09586            | 4,484,310         |            | 0.00                 | 0                | 0              |
| <b>Total I2050 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>26,897</b>  |
| R186                      | On | 04/08/2016 | Bond Future |        |            | 8.64596   | 113.93679 | 8.62737            | 114.07298          |                   | 9.55       | 18,229,886.40        | 160              | 24,149         |
| R186                      | On | 03/11/2016 | Bond Future |        |            | 8.68150   | 116.07761 | 8.66197            | 116.21791          |                   | 9.25       | 35,403,671.05        | 305              | 93,028         |
| R186                      | On | 02/02/2017 | Bond Future |        |            | 8.71025   | 113.05191 | 8.68966            | 113.19695          |                   | 9.45       | 0.00                 | 0                | 0              |
| R186                      | On | 04/05/2017 | Bond Future |        |            | 8.72511   | 115.38480 | 8.70366            | 115.53302          |                   | 9.22       | 0.00                 | 0                | 0              |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>53,633,557.45</b> | <b>465</b>       | <b>117,177</b> |
| R186                      | On | 04/08/2016 | Bond Future | 9.35   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.91       | 0.00                 | 0                | 0              |
| R186                      | On | 04/08/2016 | Bond Future | 9.40   | Call       |           |           | 5,477.12000        | 5.47712            | 5,340,930         | 9.94       | 0.00                 | 0                | 0              |
| R186                      | On | 04/08/2016 | Bond Future | 9.40   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.94       | 0.00                 | 0                | 3,569          |
| R186                      | On | 04/08/2016 | Bond Future | 9.20   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.82       | 0.00                 | 0                | 2,500          |
| R186                      | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 4,442.58000        | 4.44258            | 4,306,390         | 9.85       | 0.00                 | 0                | 0              |
| R186                      | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.85       | 0.00                 | 0                | 1,000          |
| R186                      | On | 04/08/2016 | Bond Future | 10.00  | Call       |           |           | 9,482.68000        | 9.48268            | 9,346,490         | 10.15      | 0.00                 | 0                | 0              |
| R186                      | On | 04/08/2016 | Bond Future | 10.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 10.15      | 0.00                 | 0                | 6,500          |

| 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 | 04/08/2016 | Bond Future | 9.35   | Call       |           |           | 5,133.77000        | 5.13377            | 4,997,580         | 9.91       | 0.00  | 0                | 500           |
| R186             | On | 04/08/2016 | Bond Future | 8.85   | Put        |           |           | 20.95000           | 0.02095            | 10,430            | 9.61       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 8.90   | Call       |           |           | 1,983.59000        | 1.98359            | 1,842,110         | 9.64       | 0.00  | 0                | 500           |
| R186             | On | 04/08/2016 | Bond Future | 8.90   | Put        |           |           | 8.42000            | 0.00842            | 3,130             | 9.64       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 9.60   | Call       |           |           | 6,835.61000        | 6.83561            | 6,699,420         | 10.06      | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 9.60   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 10.06      | 0.00  | 0                | 4,031         |
| R186             | On | 04/08/2016 | Bond Future | 9.20   | Call       |           |           | 4,094.70000        | 4.09470            | 3,958,510         | 9.82       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 8.51   | Put        |           |           | 967.54000          | 0.96754            | 1,042,020         | 9.47       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 9.10   | Call       |           |           | 3,394.46000        | 3.39446            | 3,258,200         | 9.76       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 9.10   | Put        |           |           | 0.08000            | 0.00008            | 0,010             | 9.76       | 0.00  | 0                | 2,500         |
| R186             | On | 04/08/2016 | Bond Future | 9.30   | Call       |           |           | 4,788.93000        | 4.78893            | 4,652,740         | 9.88       | 0.00  | 0                | 500           |
| R186             | On | 04/08/2016 | Bond Future | 9.30   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 9.88       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 8.85   | Call       |           |           | 1,637.42000        | 1.63742            | 1,490,710         | 9.61       | 0.00  | 0                | 750           |
| R186             | On | 04/08/2016 | Bond Future | 8.49   | Call       |           |           | 77.29000           | 0.07729            | 27,380            | 9.47       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 8.49   | Put        |           |           | 1,090.63000        | 1.09063            | 1,176,910         | 9.47       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 8.50   | Call       |           |           | 89.19000           | 0.08919            | 33,530            | 9.47       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 8.50   | Put        |           |           | 1,028.35000        | 1.02835            | 1,108,880         | 9.47       | 0.00  | 0                | 0             |
| R186             | On | 04/08/2016 | Bond Future | 8.51   | Call       |           |           | 102.50000          | 0.10250            | 40,790            | 9.47       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 9.71   | Call       |           |           | 7,468.14000        | 7.46814            | 7,336,110         | 9.81       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 9.71   | Put        |           |           | 262.74000          | 0.26274            | 271,010           | 9.81       | 0.00  | 0                | 5,000         |
| R186             | On | 03/11/2016 | Bond Future | 8.95   | Call       |           |           | 3,358.30000        | 3.35830            | 3,256,190         | 9.37       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 8.95   | Put        |           |           | 1,312.92000        | 1.31292            | 1,351,110         | 9.37       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 8.96   | Call       |           |           | 3,404.41000        | 3.40441            | 3,301,690         | 9.38       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 8.96   | Put        |           |           | 1,288.92000        | 1.28892            | 1,326,500         | 9.38       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 9.40   | Call       |           |           | 5,672.80000        | 5.67280            | 5,549,090         | 9.63       | 0.00  | 0                | 1,425         |
| R186             | On | 03/11/2016 | Bond Future | 9.40   | Put        |           |           | 531.63000          | 0.53163            | 548,220           | 9.63       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 8.97   | Call       |           |           | 3,450.79000        | 3.45079            | 3,347,470         | 9.38       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 8.97   | Put        |           |           | 1,265.26000        | 1.26526            | 1,302,240         | 9.38       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 9.66   | Call       |           |           | 7,171.86000        | 7.17186            | 7,040,860         | 9.78       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 9.66   | Put        |           |           | 295.71000          | 0.29571            | 305,010           | 9.78       | 0.00  | 0                | 5,000         |
| R186             | On | 03/11/2016 | Bond Future | 9.10   | Call       |           |           | 4,077.76000        | 4.07776            | 3,967,090         | 9.46       | 0.00  | 0                | 0             |
| R186             | On | 03/11/2016 | Bond Future | 9.10   | Put        |           |           | 987.12000          | 0.98712            | 1,016,750         | 9.46       | 0.00  | 0                | 5,200         |
| R186             | On | 03/11/2016 | Bond Future | 9.20   | Call       |           |           | 4,588.52000        | 4.58852            | 4,472,900         | 9.51       | 0.00  | 0                | 1,425         |
| R186             | On | 03/11/2016 | Bond Future | 9.20   | Put        |           |           | 808.49000          | 0.80849            | 833,170           | 9.51       | 0.00  | 0                | 0             |
| R186             | On | 02/02/2017 | Bond Future | 8.81   | Call       |           |           | 3,477.86000        | 3.47786            | 3,389,370         | 9.48       | 0.00  | 0                | 0             |
| R186             | On | 02/02/2017 | Bond Future | 8.81   | Put        |           |           | 2,633.76000        | 2.63376            | 2,690,310         | 9.48       | 0.00  | 0                | 0             |
| R186             | On | 02/02/2017 | Bond Future | 8.79   | Put        |           |           | 2,696.00000        | 2.69600            | 2,753,600         | 9.47       | 0.00  | 0                | 0             |
| R186             | On | 02/02/2017 | Bond Future | 8.80   | Call       |           |           | 3,439.03000        | 3.43903            | 3,351,060         | 9.48       | 0.00  | 0                | 0             |
| R186             | On | 02/02/2017 | Bond Future | 8.80   | Put        |           |           | 2,664.75000        | 2.66475            | 2,721,820         | 9.48       | 0.00  | 0                | 0             |
| R186             | On | 02/02/2017 | Bond Future | 8.43   | Call       |           |           | 2,192.50000        | 2.19250            | 2,124,710         | 9.35       | 0.00  | 0                | 750           |
| R186             | On | 02/02/2017 | Bond Future | 8.43   | Put        |           |           | 4,043.41000        | 4.04341            | 4,120,660         | 9.35       | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R186                     | On | 02/02/2017 | Bond Future | 8.90   | Call       |           |           | 3,835.85000        | 3.83585            | 3,742,760         | 9.53       | 0.00                 | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 9.50   | Call       |           |           | 6,612.89000        | 6.61289            | 6,494,730         | 9.89       | 0.00                 | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 9.50   | Put        |           |           | 1,091.08000        | 1.09108            | 1,117,960         | 9.89       | 0.00                 | 0                | 6,500          |
| R186                     | On | 02/02/2017 | Bond Future | 8.79   | Call       |           |           | 3,400.41000        | 3.40041            | 3,312,970         | 9.47       | 0.00                 | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 8.90   | Put        |           |           | 2,366.06000        | 2.36606            | 2,418,010         | 9.53       | 0.00                 | 0                | 750            |
| R186                     | On | 02/02/2017 | Bond Future | 9.40   | Call       |           |           | 6,110.67000        | 6.11067            | 5,995,950         | 9.83       | 0.00                 | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 9.40   | Put        |           |           | 1,250.07000        | 1.25007            | 1,280,390         | 9.83       | 0.00                 | 0                | 750            |
| R186                     | On | 04/05/2017 | Bond Future | 8.89   | Put        |           |           | 3,055.98000        | 3.05598            | 3,113,430         | 9.19       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Call       |           |           | 4,372.90000        | 4.37290            | 4,281,710         | 9.19       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Put        |           |           | 3,025.92000        | 3.02592            | 3,082,950         | 9.19       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.91   | Call       |           |           | 4,411.08000        | 4.41108            | 4,319,470         | 9.19       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.91   | Put        |           |           | 2,996.08000        | 2.99608            | 3,052,690         | 9.19       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.89   | Call       |           |           | 4,334.89000        | 4.33489            | 4,244,120         | 9.19       | 0.00                 | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>49,150</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>53,633,557.45</b> | <b>465</b>       | <b>166,327</b> |
| R197                     | On | 04/08/2016 | Bond Future |        |            | 299.32841 | 299.32841 | 299.04795          | 299.04795          |                   |            | 0.00                 | 0                | 1,432          |
| R197                     | On | 03/11/2016 | Bond Future |        |            | 304.97113 | 304.97113 | 304.68946          | 304.68946          |                   |            | 0.00                 | 0                | 1,589          |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,021</b>   |
| R197                     | On | 04/08/2016 | Bond Future | 293.96 | Call       |           |           | 5,087.95000        | 5.08795            | 5,368,410         |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/08/2016 | Bond Future | 293.96 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/08/2016 | Bond Future | 293.97 | Call       |           |           | 5,077.95000        | 5.07795            | 5,358,410         |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/08/2016 | Bond Future | 293.97 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/08/2016 | Bond Future | 293.98 | Call       |           |           | 5,067.95000        | 5.06795            | 5,348,410         |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/08/2016 | Bond Future | 293.98 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/11/2016 | Bond Future | 303.58 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/11/2016 | Bond Future | 303.56 | Call       |           |           | 1,129.46000        | 1.12946            | 1,411,130         |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/11/2016 | Bond Future | 303.56 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/11/2016 | Bond Future | 303.57 | Call       |           |           | 1,119.46000        | 1.11946            | 1,401,130         |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/11/2016 | Bond Future | 303.57 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/11/2016 | Bond Future | 303.58 | Call       |           |           | 1,109.46000        | 1.10946            | 1,391,130         |            | 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>3,021</b>   |
| R202                     | On | 04/08/2016 | Bond Future |        |            | 248.14678 | 248.14678 | 248.21936          | 248.21936          |                   | 8.51       | 0.00                 | 0                | 13,959         |
| R202                     | On | 03/11/2016 | Bond Future |        |            | 252.82464 | 252.82464 | 252.90187          | 252.90187          |                   |            | 0.00                 | 0                | 36,773         |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>50,732</b>  |
| R202                     | On | 04/08/2016 | Bond Future | 243.24 | Call       |           |           | 4,983.23000        | 4.98323            | 4,907,340         | 8.91       | 0.00                 | 0                | 0              |
| R202                     | On | 04/08/2016 | Bond Future | 243.24 | Put        |           |           | 3.87000            | 0.00387            | 0,560             | 8.91       | 0.00                 | 0                | 0              |
| R202                     | On | 04/08/2016 | Bond Future | 243.25 | Call       |           |           | 4,973.29000        | 4.97329            | 4,897,350         | 8.91       | 0.00                 | 0                | 0              |
| R202                     | On | 04/08/2016 | Bond Future | 243.25 | Put        |           |           | 3.93000            | 0.00393            | 0,570             | 8.91       | 0.00                 | 0                | 0              |
| R202                     | On | 04/08/2016 | Bond Future | 243.26 | Call       |           |           | 4,963.36000        | 4.96336            | 4,887,370         | 8.91       | 0.00                 | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202                      | On | 04/08/2016 | Bond Future | 243.26 | Put        |           |           | 4.00000            | 0.00400            | 0,590             | 8.91       | 0.00                 | 0                | 0             |
| R202                      | On | 03/11/2016 | Bond Future | 253.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 03/11/2016 | Bond Future | 253.85 | Put        |           |           | 948.13000          | 0.94813            | 1,025,360         |            | 0.00                 | 0                | 0             |
| R202                      | On | 03/11/2016 | Bond Future | 253.86 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 03/11/2016 | Bond Future | 253.86 | Put        |           |           | 958.13000          | 0.95813            | 1,035,360         |            | 0.00                 | 0                | 0             |
| R202                      | On | 03/11/2016 | Bond Future | 253.87 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 03/11/2016 | Bond Future | 253.87 | Put        |           |           | 968.13000          | 0.96813            | 1,045,360         |            | 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>50,732</b> |
| R2023                     | On | 04/08/2016 | Bond Future |        |            | 8.35586   | 100.41554 | 8.33209            | 100.53158          |                   | 6.96       | 38,258,320.74        | 381              | 1,622         |
| R2023                     | On | 03/11/2016 | Bond Future |        |            | 8.39010   | 98.37149  | 8.36484            | 98.49111           |                   | 6.97       | 37,479,537.69        | 381              | 11,971        |
| R2023                     | On | 02/02/2017 | Bond Future |        |            | 8.41685   | 100.30242 | 8.38989            | 100.42602          |                   | 6.72       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future |        |            | 8.41782   | 98.43573  | 8.38936            | 98.56217           |                   | 6.68       | 0.00                 | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>75,737,858.43</b> | <b>762</b>       | <b>13,593</b> |
| R2023                     | On | 04/08/2016 | Bond Future | 8.24   | Call       |           |           | 87.58000           | 0.08758            | 35,050            | 6.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.24   | Put        |           |           | 538.77000          | 0.53877            | 602,280           | 6.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.25   | Call       |           |           | 99.86000           | 0.09986            | 42,230            | 6.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.25   | Put        |           |           | 501.93000          | 0.50193            | 560,340           | 6.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.26   | Call       |           |           | 113.35000          | 0.11335            | 50,510            | 6.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/08/2016 | Bond Future | 8.26   | Put        |           |           | 466.33000          | 0.46633            | 519,530           | 6.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/11/2016 | Bond Future | 9.73   | Put        |           |           | 58.46000           | 0.05846            | 61,560            | 7.36       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/11/2016 | Bond Future | 9.74   | Call       |           |           | 6,311.00000        | 6.31100            | 6,194,390         | 7.36       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/11/2016 | Bond Future | 9.74   | Put        |           |           | 56.64000           | 0.05664            | 59,650            | 7.36       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/11/2016 | Bond Future | 9.75   | Call       |           |           | 6,352.85000        | 6.35285            | 6,236,140         | 7.36       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/11/2016 | Bond Future | 9.75   | Put        |           |           | 54.88000           | 0.05488            | 57,790            | 7.36       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/11/2016 | Bond Future | 9.73   | Call       |           |           | 6,269.18000        | 6.26918            | 6,152,660         | 7.36       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.86   | Call       |           |           | 3,180.20000        | 3.18020            | 3,092,100         | 6.85       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.86   | Put        |           |           | 1,052.44000        | 1.05244            | 1,087,940         | 6.85       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.84   | Call       |           |           | 3,119.41000        | 3.11941            | 3,032,090         | 6.84       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.84   | Put        |           |           | 1,080.98000        | 1.08098            | 1,117,260         | 6.84       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.85   | Call       |           |           | 3,149.74000        | 3.14974            | 3,062,030         | 6.85       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.85   | Put        |           |           | 1,066.63000        | 1.06663            | 1,102,520         | 6.85       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Put        |           |           | 1,825.61000        | 1.82561            | 1,875,640         | 6.64       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Call       |           |           | 2,781.69000        | 2.78169            | 2,704,900         | 6.65       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Put        |           |           | 1,806.75000        | 1.80675            | 1,856,400         | 6.65       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Call       |           |           | 2,731.67000        | 2.73167            | 2,655,650         | 6.64       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Put        |           |           | 1,844.61000        | 1.84461            | 1,895,030         | 6.64       | 0.00                 | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Call       |           |           | 2,756.62000        | 2.75662            | 2,680,210         | 6.64       | 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>75,737,858.43</b> | <b>762</b>       | <b>13,593</b> |

| 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 | 04/08/2016 | Bond Future |        |            | 7.55525   | 104.02485 | 7.52521            | 104.05616          |                   | 1.18       | 0.00                 | 0                | 22,647        |
| R203                      | On | 03/11/2016 | Bond Future |        |            | 7.51726   | 101.80796 | 7.47647            | 101.84123          |                   | 0.95       | 0.00                 | 0                | 30,650        |
| R203                      | On | 02/02/2017 | Bond Future |        |            | 7.35820   | 103.80642 | 7.29678            | 103.84209          |                   | 0.67       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future |        |            | 6.54183   | 101.77199 | 6.43756            | 101.80866          |                   | 0.41       | 0.00                 | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>53,297</b> |
| R203                      | On | 04/08/2016 | Bond Future | 7.24   | Call       |           |           | 0.10000            | 0.00010            | 0,000             | 1.15       | 0.00                 | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.24   | Put        |           |           | 298.07000          | 0.29807            | 329,280           | 1.15       | 0.00                 | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.25   | Call       |           |           | 0.14000            | 0.00014            | 0,000             | 1.15       | 0.00                 | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.25   | Put        |           |           | 287.64000          | 0.28764            | 318,810           | 1.15       | 0.00                 | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.26   | Call       |           |           | 0.19000            | 0.00019            | 0,010             | 1.15       | 0.00                 | 0                | 0             |
| R203                      | On | 04/08/2016 | Bond Future | 7.26   | Put        |           |           | 277.22000          | 0.27722            | 308,350           | 1.15       | 0.00                 | 0                | 0             |
| R203                      | On | 03/11/2016 | Bond Future | 8.84   | Call       |           |           | 1,106.34000        | 1.10634            | 1,073,590         | 1.03       | 0.00                 | 0                | 0             |
| R203                      | On | 03/11/2016 | Bond Future | 8.84   | Put        |           |           | 3.59000            | 0.00359            | 4,110             | 1.03       | 0.00                 | 0                | 0             |
| R203                      | On | 03/11/2016 | Bond Future | 8.85   | Call       |           |           | 1,114.21000        | 1.11421            | 1,081,440         | 1.03       | 0.00                 | 0                | 0             |
| R203                      | On | 03/11/2016 | Bond Future | 8.85   | Put        |           |           | 3.44000            | 0.00344            | 3,940             | 1.03       | 0.00                 | 0                | 0             |
| R203                      | On | 03/11/2016 | Bond Future | 8.86   | Call       |           |           | 1,122.09000        | 1.12209            | 1,089,300         | 1.03       | 0.00                 | 0                | 0             |
| R203                      | On | 03/11/2016 | Bond Future | 8.86   | Put        |           |           | 3.30000            | 0.00330            | 3,780             | 1.03       | 0.00                 | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.70   | Call       |           |           | 335.32000          | 0.33532            | 310,930           | 0.67       | 0.00                 | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.70   | Put        |           |           | 101.62000          | 0.10162            | 112,900           | 0.67       | 0.00                 | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.71   | Call       |           |           | 339.27000          | 0.33927            | 314,740           | 0.67       | 0.00                 | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.71   | Put        |           |           | 99.79000           | 0.09979            | 110,930           | 0.67       | 0.00                 | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.72   | Call       |           |           | 343.52000          | 0.34352            | 318,840           | 0.67       | 0.00                 | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.72   | Put        |           |           | 98.25000           | 0.09825            | 109,240           | 0.67       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Call       |           |           | 238.11000          | 0.23811            | 213,530           | 0.40       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Put        |           |           | 72.17000           | 0.07217            | 84,260            | 0.40       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Call       |           |           | 240.82000          | 0.24082            | 216,120           | 0.40       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Put        |           |           | 71.37000           | 0.07137            | 83,340            | 0.40       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Call       |           |           | 243.23000          | 0.24323            | 218,400           | 0.40       | 0.00                 | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Put        |           |           | 70.27000           | 0.07027            | 82,110            | 0.40       | 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>53,297</b> |
| R2030                     | On | 04/08/2016 | Bond Future |        |            | 9.03101   | 92.26943  | 9.02250            | 92.33135           |                   |            | 0.00                 | 0                | 18,684        |
| R2030                     | On | 03/11/2016 | Bond Future |        |            | 9.07009   | 94.00315  | 9.06114            | 94.06745           |                   |            | 73,510,463.30        | 782              | 29,113        |
| R2030                     | On | 02/02/2017 | Bond Future |        |            | 9.10410   | 91.84222  | 9.09464            | 91.90931           |                   |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future |        |            | 9.13022   | 93.73771  | 9.12041            | 93.80644           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>73,510,463.30</b> | <b>782</b>       | <b>47,797</b> |
| R2030                     | On | 04/08/2016 | Bond Future | 10.17  | Call       |           |           | 7,849.55000        | 7.84955            | 7,787,630         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/08/2016 | Bond Future | 10.17  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/11/2016 | Bond Future | 9.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/11/2016 | Bond Future | 9.35   | Call       |           |           | 2,044.04000        | 2.04404            | 1,979,740         |            | 0.00                 | 0                | 0             |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2030                     | On | 03/11/2016 | Bond Future | 9.35   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/11/2016 | Bond Future | 9.33   | Call       |           |           | 1,904.57000        | 1.90457            | 1,840,270         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/11/2016 | Bond Future | 9.33   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/11/2016 | Bond Future | 9.34   | Call       |           |           | 1,974.34000        | 1.97434            | 1,910,040         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.31   | Call       |           |           | 1,510.44000        | 1.51044            | 1,443,350         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.31   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.29   | Call       |           |           | 1,371.63000        | 1.37163            | 1,304,540         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.29   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.30   | Call       |           |           | 1,441.07000        | 1.44107            | 1,373,980         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.30   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Call       |           |           | 1,521.64000        | 1.52164            | 1,452,910         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Call       |           |           | 1,384.51000        | 1.38451            | 1,315,780         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Call       |           |           | 1,453.11000        | 1.45311            | 1,384,380         |            | 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>73,510,463.30</b> | <b>782</b>       | <b>47,797</b> |
| R2032                     | On | 04/08/2016 | Bond Future |        |            | 9.15108   | 95.53973  | 9.14269            | 95.60509           |                   | 12.88      | 17,388,230.86        | 182              | 3,319         |
| R2032                     | On | 03/11/2016 | Bond Future |        |            | 9.19377   | 93.17627  | 9.18495            | 93.24417           |                   | 13.17      | 16,958,081.14        | 182              | 12,317        |
| R2032                     | On | 02/02/2017 | Bond Future |        |            | 9.23159   | 95.00548  | 9.22229            | 95.07626           |                   | 12.93      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future |        |            | 9.25799   | 92.80430  | 9.24836            | 92.87684           |                   | 13.27      | 0.00                 | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>34,346,312.00</b> | <b>364</b>       | <b>15,636</b> |
| R2032                     | On | 04/08/2016 | Bond Future | 8.99   | Call       |           |           | 79.84000           | 0.07984            | 33,890            | 12.78      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 8.99   | Put        |           |           | 1,281.11000        | 1.28111            | 1,300,520         | 12.78      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.00   | Call       |           |           | 91.61000           | 0.09161            | 40,920            | 12.78      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.00   | Put        |           |           | 1,213.51000        | 1.21351            | 1,228,180         | 12.78      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.01   | Call       |           |           | 104.72000          | 0.10472            | 49,110            | 12.78      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/08/2016 | Bond Future | 9.01   | Put        |           |           | 1,147.36000        | 1.14736            | 1,157,110         | 12.78      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/11/2016 | Bond Future | 10.28  | Call       |           |           | 8,221.86000        | 8.22186            | 8,154,560         | 13.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/11/2016 | Bond Future | 10.28  | Put        |           |           | 317.68000          | 0.31768            | 318,280           | 13.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/11/2016 | Bond Future | 10.29  | Call       |           |           | 8,281.91000        | 8.28191            | 8,214,570         | 13.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/11/2016 | Bond Future | 10.29  | Put        |           |           | 310.20000          | 0.31020            | 310,760           | 13.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/11/2016 | Bond Future | 10.30  | Call       |           |           | 8,342.04000        | 8.34204            | 8,274,650         | 13.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/11/2016 | Bond Future | 10.30  | Put        |           |           | 302.87000          | 0.30287            | 303,380           | 13.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.51   | Call       |           |           | 4,636.09000        | 4.63609            | 4,583,540         | 12.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.51   | Put        |           |           | 2,482.20000        | 2.48220            | 2,500,430         | 12.94      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.52   | Call       |           |           | 4,680.71000        | 4.68071            | 4,627,940         | 12.95      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.52   | Put        |           |           | 2,453.27000        | 2.45327            | 2,471,280         | 12.95      | 0.00                 | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.53   | Call       |           |           | 4,725.76000        | 4.72576            | 4,672,780         | 12.95      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032                     | On | 02/02/2017 | Bond Future | 9.53   | Put        |           |           | 2,424.86000        | 2.42486            | 2,442,660         | 12.95      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Call       |           |           | 4,985.09000        | 4.98509            | 4,935,790         | 13.25      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Put        |           |           | 3,556.74000        | 3.55674            | 3,579,980         | 13.25      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Call       |           |           | 5,025.54000        | 5.02554            | 4,976,050         | 13.25      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Put        |           |           | 3,523.54000        | 3.52354            | 3,546,590         | 13.25      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 5,066.14000        | 5.06614            | 5,016,460         | 13.25      | 0.00                 | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 3,490.57000        | 3.49057            | 3,513,430         | 13.25      | 0.00                 | 0                | 0             |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>34,346,312.00</b> | <b>364</b>       | <b>15,636</b> |
| R2035                     | On | 04/08/2016 | Bond Future |        |            | 9.22602   | 100.83253 | 9.21753            | 100.90557          |                   |            | 0.00                 | 0                | 1,128         |
| R2035                     | On | 03/11/2016 | Bond Future |        |            | 9.26907   | 98.22573  | 9.26017            | 98.30150           |                   |            | 0.00                 | 0                | 4,315         |
| R2035                     | On | 02/02/2017 | Bond Future |        |            | 9.30875   | 100.15378 | 9.29938            | 100.23270          |                   |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future |        |            | 9.33430   | 97.71292  | 9.32463            | 97.79369           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,443</b>  |
| R2035                     | On | 04/08/2016 | Bond Future | 10.35  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/08/2016 | Bond Future | 10.36  | Call       |           |           | 9,117.48000        | 9.11748            | 9,044,440         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/08/2016 | Bond Future | 10.36  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/08/2016 | Bond Future | 10.37  | Call       |           |           | 9,191.33000        | 9.19133            | 9,118,290         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/08/2016 | Bond Future | 10.37  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/08/2016 | Bond Future | 10.35  | Call       |           |           | 9,043.54000        | 9.04354            | 8,970,500         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 03/11/2016 | Bond Future | 9.58   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 03/11/2016 | Bond Future | 9.59   | Call       |           |           | 2,748.35000        | 2.74835            | 2,672,580         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 03/11/2016 | Bond Future | 9.59   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 03/11/2016 | Bond Future | 9.57   | Call       |           |           | 2,585.12000        | 2.58512            | 2,509,350         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 03/11/2016 | Bond Future | 9.57   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 03/11/2016 | Bond Future | 9.58   | Call       |           |           | 2,666.79000        | 2.66679            | 2,591,020         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.51   | Call       |           |           | 1,750.59000        | 1.75059            | 1,671,670         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.51   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.52   | Call       |           |           | 1,832.50000        | 1.83250            | 1,753,580         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.52   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.50   | Call       |           |           | 1,668.58000        | 1.66858            | 1,589,660         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Call       |           |           | 1,693.50000        | 1.69350            | 1,612,730         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Call       |           |           | 1,774.80000        | 1.77480            | 1,694,030         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Call       |           |           | 1,855.99000        | 1.85599            | 1,775,220         |            | 0.00                 | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,443</b>  |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037                     | On | 04/08/2016 | Bond Future |        |            | 9.27600   | 93.16748  | 9.26748            | 93.24072           |                   | 14.94      | 75,465,658.80         | 810              | 18,356        |
| R2037                     | On | 03/11/2016 | Bond Future |        |            | 9.31565   | 94.91809  | 9.30675            | 94.99391           |                   | 14.66      | 76,883,652.90         | 810              | 40,229        |
| R2037                     | On | 02/02/2017 | Bond Future |        |            | 9.35114   | 92.52464  | 9.34179            | 92.60356           |                   | 15.10      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future |        |            | 9.37982   | 94.43437  | 9.37017            | 94.51520           |                   | 14.86      | 0.00                  | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>152,349,311.70</b> | <b>1,620</b>     | <b>58,585</b> |
| R2037                     | On | 04/08/2016 | Bond Future | 9.24   | Call       |           |           | 391.04000          | 0.39104            | 272,100           | 14.83      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/08/2016 | Bond Future | 9.24   | Put        |           |           | 627.89000          | 0.62789            | 582,190           | 14.83      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 428.84000          | 0.42884            | 306,330           | 14.83      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 579.39000          | 0.57939            | 530,120           | 14.83      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/08/2016 | Bond Future | 9.26   | Call       |           |           | 468.89000          | 0.46889            | 343,310           | 14.83      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/08/2016 | Bond Future | 9.26   | Put        |           |           | 533.27000          | 0.53327            | 480,930           | 14.83      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/11/2016 | Bond Future | 10.36  | Call       |           |           | 8,752.85000        | 8.75285            | 8,678,010         | 15.37      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/11/2016 | Bond Future | 10.36  | Put        |           |           | 415.50000          | 0.41550            | 416,480           | 15.37      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/11/2016 | Bond Future | 10.37  | Call       |           |           | 8,817.78000        | 8.81778            | 8,742,870         | 15.38      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/11/2016 | Bond Future | 10.37  | Put        |           |           | 407.05000          | 0.40705            | 407,960           | 15.38      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/11/2016 | Bond Future | 10.35  | Call       |           |           | 8,688.07000        | 8.68807            | 8,613,280         | 15.36      | 0.00                  | 0                | 0             |
| R2037                     | On | 03/11/2016 | Bond Future | 10.35  | Put        |           |           | 424.21000          | 0.42421            | 425,240           | 15.36      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.66   | Call       |           |           | 5,400.03000        | 5.40003            | 5,340,480         | 15.23      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.66   | Put        |           |           | 2,772.11000        | 2.77211            | 2,791,480         | 15.23      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.67   | Call       |           |           | 5,449.50000        | 5.44950            | 5,389,720         | 15.24      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.67   | Put        |           |           | 2,740.90000        | 2.74090            | 2,760,040         | 15.24      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.68   | Call       |           |           | 5,498.89000        | 5.49889            | 5,438,880         | 15.25      | 0.00                  | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.68   | Put        |           |           | 2,709.73000        | 2.70973            | 2,728,640         | 15.25      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Put        |           |           | 3,958.32000        | 3.95832            | 3,983,100         | 14.94      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Call       |           |           | 5,761.59000        | 5.76159            | 5,705,940         | 14.93      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Put        |           |           | 4,028.68000        | 4.02868            | 4,053,860         | 14.93      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Call       |           |           | 5,807.76000        | 5.80776            | 5,751,910         | 14.94      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Put        |           |           | 3,993.53000        | 3.99353            | 4,018,510         | 14.94      | 0.00                  | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Call       |           |           | 5,853.75000        | 5.85375            | 5,797,700         | 14.94      | 0.00                  | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>152,349,311.70</b> | <b>1,620</b>     | <b>58,585</b> |
| R204                      | On | 04/08/2016 | Bond Future |        |            | 7.77578   | 101.55350 | 7.74674            | 101.61538          |                   | 2.64       | 0.00                  | 0                | 15,866        |
| R204                      | On | 03/11/2016 | Bond Future |        |            | 7.78348   | 103.46164 | 7.75004            | 103.52603          |                   | 2.32       | 440,332,739.84        | 4,256            | 29,034        |
| R204                      | On | 02/02/2017 | Bond Future |        |            | 7.75943   | 101.45120 | 7.72016            | 101.51858          |                   | 2.12       | 0.00                  | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future |        |            | 7.66350   | 103.54443 | 7.61757            | 103.61345          |                   | 1.83       | 0.00                  | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>440,332,739.84</b> | <b>4,256</b>     | <b>44,900</b> |
| R204                      | On | 04/08/2016 | Bond Future | 7.74   | Call       |           |           | 88.52000           | 0.08852            | 45,710            | 2.60       | 0.00                  | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.74   | Put        |           |           | 102.88000          | 0.10288            | 121,950           | 2.60       | 0.00                  | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.75   | Call       |           |           | 99.07000           | 0.09907            | 53,590            | 2.60       | 0.00                  | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.75   | Put        |           |           | 92.12000           | 0.09212            | 108,520           | 2.60       | 0.00                  | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R204                      | On | 04/08/2016 | Bond Future | 7.76   | Call       |           |           | 110.41000          | 0.11041            | 62,390            | 2.60       | 0.00                  | 0                | 0             |
| R204                      | On | 04/08/2016 | Bond Future | 7.76   | Put        |           |           | 82.15000           | 0.08215            | 96,010            | 2.60       | 0.00                  | 0                | 0             |
| R204                      | On | 03/11/2016 | Bond Future | 9.21   | Call       |           |           | 2,769.82000        | 2.76982            | 2,706,180         | 2.47       | 0.00                  | 0                | 0             |
| R204                      | On | 03/11/2016 | Bond Future | 9.21   | Put        |           |           | 7.05000            | 0.00705            | 7,800             | 2.47       | 0.00                  | 0                | 0             |
| R204                      | On | 03/11/2016 | Bond Future | 9.22   | Call       |           |           | 2,788.12000        | 2.78812            | 2,724,450         | 2.47       | 0.00                  | 0                | 0             |
| R204                      | On | 03/11/2016 | Bond Future | 9.22   | Put        |           |           | 6.76000            | 0.00676            | 7,480             | 2.47       | 0.00                  | 0                | 0             |
| R204                      | On | 03/11/2016 | Bond Future | 9.23   | Call       |           |           | 2,806.42000        | 2.80642            | 2,742,730         | 2.47       | 0.00                  | 0                | 0             |
| R204                      | On | 03/11/2016 | Bond Future | 9.23   | Put        |           |           | 6.48000            | 0.00648            | 7,180             | 2.47       | 0.00                  | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.28   | Call       |           |           | 1,212.03000        | 1.21203            | 1,161,720         | 2.17       | 0.00                  | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.28   | Put        |           |           | 257.10000          | 0.25710            | 274,170           | 2.17       | 0.00                  | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.29   | Call       |           |           | 1,224.63000        | 1.22463            | 1,174,090         | 2.17       | 0.00                  | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.29   | Put        |           |           | 252.75000          | 0.25275            | 269,590           | 2.17       | 0.00                  | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.30   | Call       |           |           | 1,237.52000        | 1.23752            | 1,186,750         | 2.17       | 0.00                  | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.30   | Put        |           |           | 248.70000          | 0.24870            | 265,310           | 2.17       | 0.00                  | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.92   | Call       |           |           | 904.27000          | 0.90427            | 861,430           | 1.82       | 0.00                  | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.92   | Put        |           |           | 451.01000          | 0.45101            | 477,190           | 1.82       | 0.00                  | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.90   | Call       |           |           | 885.57000          | 0.88557            | 843,200           | 1.82       | 0.00                  | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.90   | Put        |           |           | 462.20000          | 0.46220            | 488,850           | 1.82       | 0.00                  | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.91   | Call       |           |           | 894.90000          | 0.89490            | 852,290           | 1.82       | 0.00                  | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.91   | Put        |           |           | 456.58000          | 0.45658            | 482,990           | 1.82       | 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>440,332,739.84</b> | <b>4,256</b>     | <b>44,900</b> |
| R2040                     | On | 04/08/2016 | Bond Future |        |            | 9.30599   | 97.34002  | 9.29745            | 97.41908           |                   | 15.63      | 0.00                  | 0                | 2,993         |
| R2040                     | On | 03/11/2016 | Bond Future |        |            | 9.34519   | 99.16906  | 9.33628            | 99.25083           |                   | 15.34      | 0.00                  | 0                | 3,584         |
| R2040                     | On | 02/02/2017 | Bond Future |        |            | 9.38035   | 96.60871  | 9.37100            | 96.69379           |                   | 15.81      | 0.00                  | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future |        |            | 9.40888   | 98.60270  | 9.39924            | 98.68980           |                   | 15.55      | 0.00                  | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,577</b>  |
| R2040                     | On | 04/08/2016 | Bond Future | 9.49   | Call       |           |           | 1,821.61000        | 1.82161            | 1,710,730         | 15.63      | 0.00                  | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.49   | Put        |           |           | 64.26000           | 0.06426            | 32,440            | 15.63      | 0.00                  | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.50   | Call       |           |           | 1,902.99000        | 1.90299            | 1,795,030         | 15.63      | 0.00                  | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.50   | Put        |           |           | 55.80000           | 0.05580            | 26,900            | 15.63      | 0.00                  | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.51   | Call       |           |           | 1,985.25000        | 1.98525            | 1,880,080         | 15.64      | 0.00                  | 0                | 0             |
| R2040                     | On | 04/08/2016 | Bond Future | 9.51   | Put        |           |           | 48.35000           | 0.04835            | 22,240            | 15.64      | 0.00                  | 0                | 0             |
| R2040                     | On | 03/11/2016 | Bond Future | 9.71   | Put        |           |           | 1,682.62000        | 1.68262            | 1,693,850         | 15.53      | 0.00                  | 0                | 0             |
| R2040                     | On | 03/11/2016 | Bond Future | 9.69   | Call       |           |           | 4,902.07000        | 4.90207            | 4,832,050         | 15.51      | 0.00                  | 0                | 0             |
| R2040                     | On | 03/11/2016 | Bond Future | 9.69   | Put        |           |           | 1,740.30000        | 1.74030            | 1,752,050         | 15.51      | 0.00                  | 0                | 0             |
| R2040                     | On | 03/11/2016 | Bond Future | 9.70   | Call       |           |           | 4,959.95000        | 4.95995            | 4,889,670         | 15.52      | 0.00                  | 0                | 0             |
| R2040                     | On | 03/11/2016 | Bond Future | 9.70   | Put        |           |           | 1,711.26000        | 1.71126            | 1,722,750         | 15.52      | 0.00                  | 0                | 0             |
| R2040                     | On | 03/11/2016 | Bond Future | 9.71   | Call       |           |           | 5,018.10000        | 5.01810            | 4,947,560         | 15.53      | 0.00                  | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.60   | Call       |           |           | 5,419.06000        | 5.41906            | 5,356,910         | 15.90      | 0.00                  | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2040                     | On | 02/02/2017 | Bond Future | 9.60   | Put        |           |           | 3,369.92000        | 3.36992            | 3,392,850         | 15.90      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.58   | Call       |           |           | 5,317.46000        | 5.31746            | 5,255,820         | 15.88      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.58   | Put        |           |           | 3,444.45000        | 3.44445            | 3,467,890         | 15.88      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.59   | Call       |           |           | 5,368.16000        | 5.36816            | 5,306,260         | 15.89      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.59   | Put        |           |           | 3,407.02000        | 3.40702            | 3,430,200         | 15.89      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.64   | Put        |           |           | 4,301.46000        | 4.30146            | 4,327,760         | 15.67      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.62   | Call       |           |           | 6,339.98000        | 6.33998            | 6,279,600         | 15.65      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.62   | Put        |           |           | 4,377.10000        | 4.37710            | 4,403,820         | 15.65      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.63   | Call       |           |           | 6,389.22000        | 6.38922            | 6,328,630         | 15.66      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.63   | Put        |           |           | 4,338.97000        | 4.33897            | 4,365,480         | 15.66      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.64   | Call       |           |           | 6,438.95000        | 6.43895            | 6,378,150         | 15.67      | 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>6,577</b>  |
| R2044                     | On | 04/08/2016 | Bond Future |        |            | 9.34597   | 94.37445  | 9.33240            | 94.50133           |                   | 16.35      | 0.00        | 0                | 15,153        |
| R2044                     | On | 03/11/2016 | Bond Future |        |            | 9.38456   | 96.14771  | 9.37049            | 96.27822           |                   | 16.06      | 0.00        | 0                | 18,597        |
| R2044                     | On | 02/02/2017 | Bond Future |        |            | 9.41926   | 93.65328  | 9.40462            | 93.78802           |                   | 16.56      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future |        |            | 9.44756   | 95.58635  | 9.43250            | 95.72408           |                   | 16.31      | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,750</b> |
| R2044                     | On | 04/08/2016 | Bond Future | 9.49   | Call       |           |           | 1,561.47000        | 1.56147            | 1,396,300         | 16.35      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.49   | Put        |           |           | 105.62000          | 0.10562            | 67,330            | 16.35      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.50   | Call       |           |           | 1,639.75000        | 1.63975            | 1,477,070         | 16.35      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.50   | Put        |           |           | 92.82000           | 0.09282            | 57,020            | 16.35      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.51   | Call       |           |           | 1,719.25000        | 1.71925            | 1,559,090         | 16.36      | 0.00        | 0                | 0             |
| R2044                     | On | 04/08/2016 | Bond Future | 9.51   | Put        |           |           | 81.39000           | 0.08139            | 48,110            | 16.36      | 0.00        | 0                | 0             |
| R2044                     | On | 03/11/2016 | Bond Future | 10.43  | Put        |           |           | 490.06000          | 0.49006            | 496,750           | 16.90      | 0.00        | 0                | 0             |
| R2044                     | On | 03/11/2016 | Bond Future | 10.41  | Call       |           |           | 9,377.97000        | 9.37797            | 9,254,470         | 16.88      | 0.00        | 0                | 0             |
| R2044                     | On | 03/11/2016 | Bond Future | 10.41  | Put        |           |           | 509.78000          | 0.50978            | 516,790           | 16.88      | 0.00        | 0                | 0             |
| R2044                     | On | 03/11/2016 | Bond Future | 10.42  | Call       |           |           | 9,446.28000        | 9.44628            | 9,322,620         | 16.89      | 0.00        | 0                | 0             |
| R2044                     | On | 03/11/2016 | Bond Future | 10.42  | Put        |           |           | 499.88000          | 0.49988            | 506,730           | 16.89      | 0.00        | 0                | 0             |
| R2044                     | On | 03/11/2016 | Bond Future | 10.43  | Call       |           |           | 9,514.55000        | 9.51455            | 9,390,730         | 16.90      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.76   | Call       |           |           | 6,167.66000        | 6.16766            | 6,070,820         | 16.80      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.76   | Put        |           |           | 2,987.80000        | 2.98780            | 3,025,700         | 16.80      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.77   | Call       |           |           | 6,221.55000        | 6.22155            | 6,124,330         | 16.81      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.77   | Put        |           |           | 2,954.89000        | 2.95489            | 2,992,410         | 16.81      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.78   | Call       |           |           | 6,275.35000        | 6.27535            | 6,177,770         | 16.82      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.78   | Put        |           |           | 2,922.03000        | 2.92203            | 2,959,190         | 16.82      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Call       |           |           | 6,521.13000        | 6.52113            | 6,430,120         | 16.28      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Put        |           |           | 4,300.54000        | 4.30054            | 4,347,260         | 16.28      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 6,423.97000        | 6.42397            | 6,333,650         | 16.27      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 4,379.47000        | 4.37947            | 4,426,880         | 16.27      | 0.00        | 0                | 0             |

| 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 | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 6,472.64000        | 6.47264            | 6,381,970         | 16.27      | 0.00                  | 0                | 0              |
| R2044                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 4,340.03000        | 4.34003            | 4,387,090         | 16.27      | 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>33,750</b>  |
| R2048                     | On | 04/08/2016 | Bond Future |        |            | 9.33595   | 97.94452  | 9.32234            | 98.07510           |                   | 16.20      | 22,527,239.60         | 230              | 52,263         |
| R2048                     | On | 03/11/2016 | Bond Future |        |            | 9.37597   | 95.34688  | 9.36186            | 95.48116           |                   | 16.67      | 21,929,782.40         | 230              | 61,337         |
| R2048                     | On | 02/02/2017 | Bond Future |        |            | 9.41298   | 97.21844  | 9.39830            | 97.35704           |                   | 16.41      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/05/2017 | Bond Future |        |            | 9.43756   | 94.78047  | 9.42247            | 94.92217           |                   | 16.94      | 0.00                  | 0                | 0              |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>44,457,022.00</b>  | <b>460</b>       | <b>113,600</b> |
| R2048                     | On | 04/08/2016 | Bond Future | 9.26   | Call       |           |           | 320.58000          | 0.32058            | 188,980           | 16.08      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/08/2016 | Bond Future | 9.26   | Put        |           |           | 922.79000          | 0.92279            | 921,770           | 16.08      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/08/2016 | Bond Future | 9.24   | Call       |           |           | 259.85000          | 0.25985            | 142,540           | 16.07      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/08/2016 | Bond Future | 9.24   | Put        |           |           | 1,056.70000        | 1.05670            | 1,069,970         | 16.07      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 289.07000          | 0.28907            | 164,530           | 16.07      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 988.51000          | 0.98851            | 994,550           | 16.07      | 0.00                  | 0                | 0              |
| R2048                     | On | 03/11/2016 | Bond Future | 10.37  | Call       |           |           | 9,366.26000        | 9.36626            | 9,239,830         | 17.48      | 0.00                  | 0                | 0              |
| R2048                     | On | 03/11/2016 | Bond Future | 10.37  | Put        |           |           | 564.10000          | 0.56410            | 571,950           | 17.48      | 0.00                  | 0                | 0              |
| R2048                     | On | 03/11/2016 | Bond Future | 10.38  | Call       |           |           | 9,435.42000        | 9.43542            | 9,308,810         | 17.49      | 0.00                  | 0                | 0              |
| R2048                     | On | 03/11/2016 | Bond Future | 10.38  | Put        |           |           | 553.40000          | 0.55340            | 561,070           | 17.49      | 0.00                  | 0                | 0              |
| R2048                     | On | 03/11/2016 | Bond Future | 10.39  | Call       |           |           | 9,504.51000        | 9.50451            | 9,377,740         | 17.50      | 0.00                  | 0                | 0              |
| R2048                     | On | 03/11/2016 | Bond Future | 10.39  | Put        |           |           | 542.78000          | 0.54278            | 550,290           | 17.50      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/02/2017 | Bond Future | 9.76   | Call       |           |           | 6,370.11000        | 6.37011            | 6,270,350         | 16.65      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/02/2017 | Bond Future | 9.76   | Put        |           |           | 3,057.81000        | 3.05781            | 3,096,650         | 16.65      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/02/2017 | Bond Future | 9.77   | Call       |           |           | 6,425.31000        | 6.42531            | 6,325,160         | 16.66      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/02/2017 | Bond Future | 9.77   | Put        |           |           | 3,024.39000        | 3.02439            | 3,062,840         | 16.66      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/02/2017 | Bond Future | 9.78   | Call       |           |           | 6,480.41000        | 6.48041            | 6,379,880         | 16.67      | 0.00                  | 0                | 0              |
| R2048                     | On | 02/02/2017 | Bond Future | 9.78   | Put        |           |           | 2,991.03000        | 2.99103            | 3,029,100         | 16.67      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Call       |           |           | 6,606.68000        | 6.60668            | 6,513,630         | 16.89      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Put        |           |           | 4,509.54000        | 4.50954            | 4,558,190         | 16.89      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 6,656.36000        | 6.65636            | 6,562,960         | 16.89      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 4,468.96000        | 4.46896            | 4,517,260         | 16.89      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 6,706.19000        | 6.70619            | 6,612,440         | 16.90      | 0.00                  | 0                | 0              |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 4,428.69000        | 4.42869            | 4,476,640         | 16.90      | 0.00                  | 0                | 0              |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>44,457,022.00</b>  | <b>460</b>       | <b>113,600</b> |
| R207                      | On | 04/08/2016 | Bond Future |        |            | 7.98084   | 98.34822  | 7.95195            | 98.43237           |                   | 3.96       | 0.00                  | 0                | 30,588         |
| R207                      | On | 03/11/2016 | Bond Future |        |            | 8.00006   | 100.19615 | 7.96819            | 100.28320          |                   | 3.58       | 182,857,973.75        | 1,825            | 62,238         |
| R207                      | On | 02/02/2017 | Bond Future |        |            | 8.00161   | 98.51991  | 7.96606            | 98.61032           |                   | 3.40       | 0.00                  | 0                | 0              |
| R207                      | On | 04/05/2017 | Bond Future |        |            | 7.97161   | 100.55278 | 7.93229            | 100.64530          |                   | 3.09       | 0.00                  | 0                | 0              |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>182,857,973.75</b> | <b>1,825</b>     | <b>92,826</b>  |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R207                     | On | 04/08/2016 | Bond Future | 7.99   | Call       |           |           | 201.42000          | 0.20142            | 127,310           | 3.91       | 0.00                  | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 7.99   | Put        |           |           | 90.61000           | 0.09061            | 100,650           | 3.91       | 0.00                  | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.00   | Call       |           |           | 220.10000          | 0.22010            | 143,570           | 3.91       | 0.00                  | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.00   | Put        |           |           | 80.20000           | 0.08020            | 87,820            | 3.91       | 0.00                  | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.01   | Call       |           |           | 239.67000          | 0.23967            | 160,990           | 3.91       | 0.00                  | 0                | 0             |
| R207                     | On | 04/08/2016 | Bond Future | 8.01   | Put        |           |           | 70.68000           | 0.07068            | 76,150            | 3.91       | 0.00                  | 0                | 0             |
| R207                     | On | 03/11/2016 | Bond Future | 7.95   | Call       |           |           | 692.68000          | 0.69268            | 646,830           | 3.53       | 0.00                  | 0                | 0             |
| R207                     | On | 03/11/2016 | Bond Future | 7.95   | Put        |           |           | 742.40000          | 0.74240            | 783,600           | 3.53       | 0.00                  | 0                | 0             |
| R207                     | On | 03/11/2016 | Bond Future | 7.93   | Call       |           |           | 665.84000          | 0.66584            | 621,060           | 3.53       | 0.00                  | 0                | 0             |
| R207                     | On | 03/11/2016 | Bond Future | 7.93   | Put        |           |           | 770.27000          | 0.77027            | 812,540           | 3.53       | 0.00                  | 0                | 0             |
| R207                     | On | 03/11/2016 | Bond Future | 7.94   | Call       |           |           | 679.08000          | 0.67908            | 633,770           | 3.53       | 0.00                  | 0                | 0             |
| R207                     | On | 03/11/2016 | Bond Future | 7.94   | Put        |           |           | 756.15000          | 0.75615            | 797,890           | 3.53       | 0.00                  | 0                | 0             |
| R207                     | On | 02/02/2017 | Bond Future | 9.24   | Call       |           |           | 3,293.70000        | 3.29370            | 3,211,180         | 3.59       | 0.00                  | 0                | 0             |
| R207                     | On | 02/02/2017 | Bond Future | 9.24   | Put        |           |           | 117.25000          | 0.11725            | 125,140           | 3.59       | 0.00                  | 0                | 0             |
| R207                     | On | 02/02/2017 | Bond Future | 8.91   | Call       |           |           | 2,582.67000        | 2.58267            | 2,505,750         | 3.53       | 0.00                  | 0                | 62            |
| R207                     | On | 02/02/2017 | Bond Future | 8.91   | Put        |           |           | 216.68000          | 0.21668            | 230,170           | 3.53       | 0.00                  | 0                | 0             |
| R207                     | On | 02/02/2017 | Bond Future | 9.22   | Call       |           |           | 3,249.42000        | 3.24942            | 3,167,170         | 3.58       | 0.00                  | 0                | 0             |
| R207                     | On | 02/02/2017 | Bond Future | 9.22   | Put        |           |           | 121.84000          | 0.12184            | 130,000           | 3.58       | 0.00                  | 0                | 0             |
| R207                     | On | 02/02/2017 | Bond Future | 9.23   | Call       |           |           | 3,271.54000        | 3.27154            | 3,189,160         | 3.59       | 0.00                  | 0                | 0             |
| R207                     | On | 02/02/2017 | Bond Future | 9.23   | Put        |           |           | 119.52000          | 0.11952            | 127,550           | 3.59       | 0.00                  | 0                | 0             |
| R207                     | On | 04/05/2017 | Bond Future | 8.21   | Call       |           |           | 1,430.10000        | 1.43010            | 1,373,220         | 3.08       | 0.00                  | 0                | 0             |
| R207                     | On | 04/05/2017 | Bond Future | 8.21   | Put        |           |           | 778.98000          | 0.77898            | 814,620           | 3.08       | 0.00                  | 0                | 0             |
| R207                     | On | 04/05/2017 | Bond Future | 8.22   | Call       |           |           | 1,444.26000        | 1.44426            | 1,387,070         | 3.09       | 0.00                  | 0                | 0             |
| R207                     | On | 04/05/2017 | Bond Future | 8.22   | Put        |           |           | 769.80000          | 0.76980            | 805,130           | 3.09       | 0.00                  | 0                | 0             |
| R207                     | On | 04/05/2017 | Bond Future | 8.20   | Call       |           |           | 1,415.67000        | 1.41567            | 1,359,100         | 3.08       | 0.00                  | 0                | 0             |
| R207                     | On | 04/05/2017 | Bond Future | 8.20   | Put        |           |           | 787.91000          | 0.78791            | 823,860           | 3.08       | 0.00                  | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>62</b>     |
| <b>Total For R207</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>182,857,973.75</b> | <b>1,825</b>     | <b>92,888</b> |
| R208                     | On | 04/08/2016 | Bond Future |        |            | 8.13593   | 97.15287  | 8.10721            | 97.25863           |                   | 5.26       | 0.00                  | 0                | 31,609        |
| R208                     | On | 03/11/2016 | Bond Future |        |            | 8.16481   | 95.57588  | 8.13384            | 95.68488           |                   | 5.05       | 125,013,251.04        | 1,308            | 38,750        |
| R208                     | On | 02/02/2017 | Bond Future |        |            | 8.18128   | 97.45205  | 8.14765            | 97.56484           |                   | 4.75       | 0.00                  | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future |        |            | 8.16838   | 96.05774  | 8.13221            | 96.17307           |                   | 4.59       | 0.00                  | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>125,013,251.04</b> | <b>1,308</b>     | <b>70,359</b> |
| R208                     | On | 04/08/2016 | Bond Future | 7.99   | Call       |           |           | 42.62000           | 0.04262            | 12,650            | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 7.99   | Put        |           |           | 475.70000          | 0.47570            | 551,490           | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.00   | Call       |           |           | 49.44000           | 0.04944            | 15,720            | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.00   | Put        |           |           | 445.48000          | 0.44548            | 517,520           | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.01   | Call       |           |           | 57.09000           | 0.05709            | 19,390            | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 04/08/2016 | Bond Future | 8.01   | Put        |           |           | 416.10000          | 0.41610            | 484,160           | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 03/11/2016 | Bond Future | 9.58   | Call       |           |           | 4,955.31000        | 4.95531            | 4,848,230         | 5.31       | 0.00                  | 0                | 0             |

| 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 | 03/11/2016 | Bond Future | 9.58   | Put        |           |           | 23.48000           | 0.02348            | 25,400            | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 03/11/2016 | Bond Future | 9.59   | Call       |           |           | 4,987.48000        | 4.98748            | 4,880,330         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 03/11/2016 | Bond Future | 9.59   | Put        |           |           | 22.65000           | 0.02265            | 24,500            | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 03/11/2016 | Bond Future | 9.57   | Call       |           |           | 4,923.15000        | 4.92315            | 4,816,130         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 03/11/2016 | Bond Future | 9.57   | Put        |           |           | 24.34000           | 0.02434            | 26,320            | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.63   | Put        |           |           | 665.19000          | 0.66519            | 697,320           | 4.78       | 0.00                  | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.64   | Call       |           |           | 2,290.74000        | 2.29074            | 2,209,700         | 4.78       | 0.00                  | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.64   | Put        |           |           | 655.48000          | 0.65548            | 687,230           | 4.78       | 0.00                  | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.65   | Call       |           |           | 2,313.76000        | 2.31376            | 2,232,350         | 4.79       | 0.00                  | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.65   | Put        |           |           | 645.64000          | 0.64564            | 677,020           | 4.79       | 0.00                  | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.63   | Call       |           |           | 2,267.58000        | 2.26758            | 2,186,920         | 4.78       | 0.00                  | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Call       |           |           | 1,942.74000        | 1.94274            | 1,872,710         | 4.57       | 0.00                  | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Put        |           |           | 1,156.03000        | 1.15603            | 1,201,330         | 4.57       | 0.00                  | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Call       |           |           | 1,961.57000        | 1.96157            | 1,891,170         | 4.57       | 0.00                  | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Put        |           |           | 1,143.28000        | 1.14328            | 1,188,210         | 4.57       | 0.00                  | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Call       |           |           | 1,924.00000        | 1.92400            | 1,854,330         | 4.56       | 0.00                  | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Put        |           |           | 1,168.89000        | 1.16889            | 1,214,550         | 4.56       | 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>125,013,251.04</b> | <b>1,308</b>     | <b>70,359</b> |
| R209                     | On | 04/08/2016 | Bond Future |        |            | 9.18595   | 75.75625  | 9.17737            | 75.81778           |                   | 14.84      | 0.00                  | 0                | 25,457        |
| R209                     | On | 03/11/2016 | Bond Future |        |            | 9.22348   | 74.02925  | 9.21452            | 74.09299           |                   | 15.20      | 0.00                  | 0                | 35,701        |
| R209                     | On | 02/02/2017 | Bond Future |        |            | 9.25664   | 75.48246  | 9.24725            | 75.54877           |                   | 15.02      | 0.00                  | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future |        |            | 9.27982   | 73.88728  | 9.27015            | 73.95515           |                   | 15.48      | 0.00                  | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>61,158</b> |
| R209                     | On | 04/08/2016 | Bond Future | 9.24   | Call       |           |           | 667.95000          | 0.66795            | 559,130           | 14.84      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.24   | Put        |           |           | 220.55000          | 0.22055            | 173,260           | 14.84      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 716.40000          | 0.71640            | 608,410           | 14.84      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 197.95000          | 0.19795            | 151,490           | 14.84      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.26   | Call       |           |           | 766.61000          | 0.76661            | 659,780           | 14.85      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.26   | Put        |           |           | 177.21000          | 0.17721            | 131,910           | 14.85      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.60   | Call       |           |           | 2,941.27000        | 2.94127            | 2,879,210         | 15.15      | 0.00                  | 0                | 5,624         |
| R209                     | On | 04/08/2016 | Bond Future | 9.60   | Put        |           |           | 0.59000            | 0.00059            | 0,060             | 15.15      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.70   | Call       |           |           | 3,610.31000        | 3.61031            | 3,548,730         | 15.24      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.70   | Put        |           |           | 0.05000            | 0.00005            | 0,000             | 15.24      | 0.00                  | 0                | 250           |
| R209                     | On | 04/08/2016 | Bond Future | 10.29  | Call       |           |           | 7,369.03000        | 7.36903            | 7,307,500         | 15.72      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 10.29  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 15.72      | 0.00                  | 0                | 250           |
| R209                     | On | 04/08/2016 | Bond Future | 10.60  | Call       |           |           | 9,219.78000        | 9.21978            | 9,158,250         | 15.72      | 0.00                  | 0                | 5,624         |
| R209                     | On | 04/08/2016 | Bond Future | 10.60  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 15.72      | 0.00                  | 0                | 0             |
| R209                     | On | 04/08/2016 | Bond Future | 9.40   | Call       |           |           | 1,598.82000        | 1.59882            | 1,521,640         | 14.97      | 0.00                  | 0                | 250           |
| R209                     | On | 04/08/2016 | Bond Future | 9.40   | Put        |           |           | 27.02000           | 0.02702            | 11,370            | 14.97      | 0.00                  | 0                | 0             |



| 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 | 03/11/2016 | Bond Future | 10.25  | Call       |           |           | 7,177.05000        | 7.17705            | 7,114,260         | 16.10      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2016 | Bond Future | 10.25  | Put        |           |           | 332.56000          | 0.33256            | 333,510           | 16.10      | 0.00        | 0                | 5,000         |
| R209                     | On | 03/11/2016 | Bond Future | 10.26  | Call       |           |           | 7,230.66000        | 7.23066            | 7,167,820         | 16.10      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2016 | Bond Future | 10.26  | Put        |           |           | 324.92000          | 0.32492            | 325,820           | 16.10      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2016 | Bond Future | 10.24  | Call       |           |           | 7,122.86000        | 7.12286            | 7,060,120         | 16.09      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2016 | Bond Future | 10.24  | Put        |           |           | 339.72000          | 0.33972            | 340,720           | 16.09      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.54   | Call       |           |           | 4,299.85000        | 4.29985            | 4,250,450         | 15.05      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.54   | Put        |           |           | 2,274.39000        | 2.27439            | 2,291,300         | 15.05      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.55   | Call       |           |           | 4,340.81000        | 4.34081            | 4,291,210         | 15.06      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.55   | Put        |           |           | 2,247.66000        | 2.24766            | 2,264,370         | 15.06      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.53   | Call       |           |           | 4,258.86000        | 4.25886            | 4,209,650         | 15.05      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.53   | Put        |           |           | 2,301.18000        | 2.30118            | 2,318,280         | 15.05      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Call       |           |           | 4,658.29000        | 4.65829            | 4,611,820         | 15.47      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Put        |           |           | 3,274.62000        | 3.27462            | 3,296,020         | 15.47      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Call       |           |           | 4,695.48000        | 4.69548            | 4,648,830         | 15.47      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Put        |           |           | 3,243.61000        | 3.24361            | 3,264,830         | 15.47      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 4,620.99000        | 4.62099            | 4,574,690         | 15.46      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 3,305.62000        | 3.30562            | 3,327,190         | 15.46      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,998</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>78,156</b> |
| R210                     | On | 04/08/2016 | Bond Future |        |            | 187.57380 | 187.57380 | 187.62901          | 187.62901          |                   |            | 0.00        | 0                | 388           |
| R210                     | On | 03/11/2016 | Bond Future |        |            | 188.83912 | 188.83912 | 188.89771          | 188.89771          |                   |            | 0.00        | 0                | 2,269         |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,657</b>  |
| R210                     | On | 04/08/2016 | Bond Future | 181.50 | Call       |           |           | 6,129.01000        | 6.12901            | 6,073,800         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/08/2016 | Bond Future | 181.50 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/08/2016 | Bond Future | 181.51 | Call       |           |           | 6,119.01000        | 6.11901            | 6,063,800         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/08/2016 | Bond Future | 181.51 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/08/2016 | Bond Future | 181.52 | Call       |           |           | 6,109.01000        | 6.10901            | 6,053,800         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/08/2016 | Bond Future | 181.52 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/11/2016 | Bond Future | 188.91 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/11/2016 | Bond Future | 188.91 | Put        |           |           | 12.29000           | 0.01229            | 70,880            |            | 0.00        | 0                | 0             |
| R210                     | On | 03/11/2016 | Bond Future | 188.92 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/11/2016 | Bond Future | 188.92 | Put        |           |           | 22.29000           | 0.02229            | 80,880            |            | 0.00        | 0                | 0             |
| R210                     | On | 03/11/2016 | Bond Future | 188.90 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/11/2016 | Bond Future | 188.90 | Put        |           |           | 2.29000            | 0.00229            | 60,880            |            | 0.00        | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,657</b>  |
| R211                     | On | 04/08/2016 | Bond Future |        |            | 139.71238 | 139.71238 | 139.89044          | 139.89044          |                   |            | 0.00        | 0                | 22            |
| R211                     | On | 03/11/2016 | Bond Future |        |            | 142.34611 | 142.34611 | 142.52940          | 142.52940          |                   |            | 0.00        | 0                | 56            |
| <b>Total R211 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>78</b>     |

| 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 | 04/08/2016 | Bond Future | 137.07 | Call       |           |           | 2,820.44000        | 2.82044            | 2,642,380         |            | 0.00        | 0                | 0             |
| R211                     | On | 04/08/2016 | Bond Future | 137.07 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 04/08/2016 | Bond Future | 137.08 | Call       |           |           | 2,810.44000        | 2.81044            | 2,632,380         |            | 0.00        | 0                | 0             |
| R211                     | On | 04/08/2016 | Bond Future | 137.08 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 04/08/2016 | Bond Future | 137.09 | Call       |           |           | 2,800.44000        | 2.80044            | 2,622,380         |            | 0.00        | 0                | 0             |
| R211                     | On | 04/08/2016 | Bond Future | 137.09 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 03/11/2016 | Bond Future | 141.74 | Call       |           |           | 789.40000          | 0.78940            | 606,110           |            | 0.00        | 0                | 0             |
| R211                     | On | 03/11/2016 | Bond Future | 141.74 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 03/11/2016 | Bond Future | 141.75 | Call       |           |           | 779.40000          | 0.77940            | 596,110           |            | 0.00        | 0                | 0             |
| R211                     | On | 03/11/2016 | Bond Future | 141.75 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R211                     | On | 03/11/2016 | Bond Future | 141.76 | Call       |           |           | 769.40000          | 0.76940            | 586,110           |            | 0.00        | 0                | 0             |
| R211                     | On | 03/11/2016 | Bond Future | 141.76 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>78</b>     |
| R212                     | On | 04/08/2016 | Bond Future |        |            | 146.23045 | 146.23045 | 146.34918          | 146.34918          |                   |            | 0.00        | 0                | 3,989         |
| R212                     | On | 03/11/2016 | Bond Future |        |            | 148.98711 | 148.98711 | 149.11002          | 149.11002          |                   |            | 0.00        | 0                | 4,169         |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,158</b>  |
| R212                     | On | 04/08/2016 | Bond Future | 142.42 | Call       |           |           | 3,929.18000        | 3.92918            | 3,810,450         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/08/2016 | Bond Future | 142.42 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 04/08/2016 | Bond Future | 142.43 | Call       |           |           | 3,919.18000        | 3.91918            | 3,800,450         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/08/2016 | Bond Future | 142.43 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 04/08/2016 | Bond Future | 142.44 | Call       |           |           | 3,909.18000        | 3.90918            | 3,790,450         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/08/2016 | Bond Future | 142.44 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/11/2016 | Bond Future | 148.11 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/11/2016 | Bond Future | 148.12 | Call       |           |           | 990.02000          | 0.99002            | 867,110           |            | 0.00        | 0                | 0             |
| R212                     | On | 03/11/2016 | Bond Future | 148.12 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/11/2016 | Bond Future | 148.10 | Call       |           |           | 1,010.02000        | 1.01002            | 887,110           |            | 0.00        | 0                | 0             |
| R212                     | On | 03/11/2016 | Bond Future | 148.10 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 03/11/2016 | Bond Future | 148.11 | Call       |           |           | 1,000.02000        | 1.00002            | 877,110           |            | 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>8,158</b>  |
| R213                     | On | 04/08/2016 | Bond Future |        |            | 9.07097   | 86.54014  | 9.06240            | 86.60053           |                   | 12.61      | 0.00        | 0                | 8,547         |
| R213                     | On | 03/11/2016 | Bond Future |        |            | 9.11176   | 84.61578  | 9.10277            | 84.67842           |                   | 12.87      | 0.00        | 0                | 42,560        |
| R213                     | On | 02/02/2017 | Bond Future |        |            | 9.14883   | 86.27673  | 9.13935            | 86.34202           |                   | 12.68      | 0.00        | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future |        |            | 9.17114   | 84.50165  | 9.16134            | 84.56850           |                   | 13.03      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>51,107</b> |
| R213                     | On | 04/08/2016 | Bond Future | 8.99   | Call       |           |           | 188.33000          | 0.18833            | 112,150           | 12.50      | 0.00        | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 8.99   | Put        |           |           | 700.99000          | 0.70099            | 685,200           | 12.50      | 0.00        | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 9.00   | Call       |           |           | 210.61000          | 0.21061            | 130,020           | 12.50      | 0.00        | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 9.00   | Put        |           |           | 652.20000          | 0.65220            | 632,000           | 12.50      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R213                     | On | 04/08/2016 | Bond Future | 9.01   | Call       |           |           | 234.70000          | 0.23470            | 149,920           | 12.50      | 0.00                 | 0                | 0             |
| R213                     | On | 04/08/2016 | Bond Future | 9.01   | Put        |           |           | 605.30000          | 0.60530            | 580,910           | 12.50      | 0.00                 | 0                | 0             |
| R213                     | On | 03/11/2016 | Bond Future | 10.18  | Call       |           |           | 7,333.58000        | 7.33358            | 7,271,690         | 13.59      | 0.00                 | 0                | 0             |
| R213                     | On | 03/11/2016 | Bond Future | 10.18  | Put        |           |           | 275.53000          | 0.27553            | 276,280           | 13.59      | 0.00                 | 0                | 0             |
| R213                     | On | 03/11/2016 | Bond Future | 10.19  | Call       |           |           | 7,388.90000        | 7.38890            | 7,326,970         | 13.59      | 0.00                 | 0                | 0             |
| R213                     | On | 03/11/2016 | Bond Future | 10.19  | Put        |           |           | 269.36000          | 0.26936            | 270,070           | 13.59      | 0.00                 | 0                | 0             |
| R213                     | On | 03/11/2016 | Bond Future | 10.20  | Call       |           |           | 7,444.33000        | 7.44433            | 7,382,360         | 13.60      | 0.00                 | 0                | 0             |
| R213                     | On | 03/11/2016 | Bond Future | 10.20  | Put        |           |           | 263.38000          | 0.26338            | 264,050           | 13.60      | 0.00                 | 0                | 0             |
| R213                     | On | 02/02/2017 | Bond Future | 9.40   | Call       |           |           | 4,068.81000        | 4.06881            | 4,021,050         | 12.79      | 0.00                 | 0                | 0             |
| R213                     | On | 02/02/2017 | Bond Future | 9.40   | Put        |           |           | 2,299.29000        | 2.29929            | 2,316,820         | 12.79      | 0.00                 | 0                | 0             |
| R213                     | On | 02/02/2017 | Bond Future | 9.41   | Call       |           |           | 4,109.05000        | 4.10905            | 4,061,090         | 12.80      | 0.00                 | 0                | 0             |
| R213                     | On | 02/02/2017 | Bond Future | 9.41   | Put        |           |           | 2,272.69000        | 2.27269            | 2,290,020         | 12.80      | 0.00                 | 0                | 0             |
| R213                     | On | 02/02/2017 | Bond Future | 9.42   | Call       |           |           | 4,149.23000        | 4.14923            | 4,101,070         | 12.81      | 0.00                 | 0                | 0             |
| R213                     | On | 02/02/2017 | Bond Future | 9.42   | Put        |           |           | 2,246.11000        | 2.24611            | 2,263,240         | 12.81      | 0.00                 | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.37   | Call       |           |           | 4,560.20000        | 4.56020            | 4,514,620         | 13.12      | 0.00                 | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.37   | Put        |           |           | 3,152.70000        | 3.15270            | 3,173,970         | 13.12      | 0.00                 | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.35   | Call       |           |           | 4,484.73000        | 4.48473            | 4,439,510         | 13.11      | 0.00                 | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.35   | Put        |           |           | 3,210.70000        | 3.21070            | 3,232,330         | 13.11      | 0.00                 | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.36   | Call       |           |           | 4,522.54000        | 4.52254            | 4,477,130         | 13.11      | 0.00                 | 0                | 0             |
| R213                     | On | 04/05/2017 | Bond Future | 9.36   | Put        |           |           | 3,181.74000        | 3.18174            | 3,203,180         | 13.11      | 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>51,107</b> |
| R214                     | On | 04/08/2016 | Bond Future |        |            | 9.26590   | 76.25153  | 9.25724            | 76.31662           |                   | 15.63      | 0.00                 | 0                | 9,302         |
| R214                     | On | 03/11/2016 | Bond Future |        |            | 9.30404   | 74.38743  | 9.29501            | 74.45480           |                   | 16.07      | 10,042,303.05        | 135              | 29,419        |
| R214                     | On | 02/02/2017 | Bond Future |        |            | 9.33907   | 75.84756  | 9.32963            | 75.91748           |                   | 15.84      | 0.00                 | 0                | 0             |
| R214                     | On | 04/05/2017 | Bond Future |        |            | 9.36176   | 74.11131  | 9.35205            | 74.18289           |                   | 16.34      | 0.00                 | 0                | 0             |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>10,042,303.05</b> | <b>135</b>       | <b>38,721</b> |
| R214                     | On | 04/08/2016 | Bond Future | 8.55   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 15.16      | 0.00                 | 0                | 1,300         |
| R214                     | On | 04/08/2016 | Bond Future | 8.55   | Put        |           |           | 5,649.25000        | 5.64925            | 5,714,340         | 15.16      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.24   | Call       |           |           | 366.54000          | 0.36654            | 260,730           | 15.51      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.24   | Put        |           |           | 496.39000          | 0.49639            | 455,670           | 15.51      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.25   | Call       |           |           | 401.57000          | 0.40157            | 292,990           | 15.51      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.26   | Put        |           |           | 417.89000          | 0.41789            | 372,080           | 15.52      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.30   | Call       |           |           | 607.06000          | 0.60706            | 491,650           | 15.53      | 0.00                 | 0                | 1,300         |
| R214                     | On | 04/08/2016 | Bond Future | 9.30   | Put        |           |           | 286.59000          | 0.28659            | 236,270           | 15.53      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 9.25   | Put        |           |           | 456.05000          | 0.45605            | 412,560           | 15.51      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 10.30  | Call       |           |           | 7,205.05000        | 7.20505            | 7,139,960         | 16.36      | 0.00                 | 0                | 5,610         |
| R214                     | On | 04/08/2016 | Bond Future | 10.30  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.36      | 0.00                 | 0                | 0             |
| R214                     | On | 04/08/2016 | Bond Future | 11.30  | Call       |           |           | 13,065.88000       | 13.06588           | 13,000,790        | 16.54      | 0.00                 | 0                | 5,610         |
| R214                     | On | 04/08/2016 | Bond Future | 11.30  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 16.54      | 0.00                 | 0                | 0             |

| 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        | 9.26       | Call      |           | 438.65000          | 0.43865            | 327,750           | 15.52      | 0.00                    | 0                | 0                |
| R214                      | On | 03/11/2016 | Bond Future        | 10.34      | Call      |           | 7,520.21000        | 7.52021            | 7,453,880         | 16.84      | 0.00                    | 0                | 0                |
| R214                      | On | 03/11/2016 | Bond Future        | 10.34      | Put       |           | 349.99000          | 0.34999            | 351,030           | 16.84      | 0.00                    | 0                | 0                |
| R214                      | On | 03/11/2016 | Bond Future        | 10.35      | Call      |           | 7,575.85000        | 7.57585            | 7,509,470         | 16.85      | 0.00                    | 0                | 0                |
| R214                      | On | 03/11/2016 | Bond Future        | 10.35      | Put       |           | 342.71000          | 0.34271            | 343,700           | 16.85      | 0.00                    | 0                | 0                |
| R214                      | On | 03/11/2016 | Bond Future        | 10.33      | Call      |           | 7,464.59000        | 7.46459            | 7,398,310         | 16.83      | 0.00                    | 0                | 0                |
| R214                      | On | 03/11/2016 | Bond Future        | 10.33      | Put       |           | 357.40000          | 0.35740            | 358,490           | 16.83      | 0.00                    | 0                | 0                |
| R214                      | On | 02/02/2017 | Bond Future        | 9.68       | Call      |           | 4,802.11000        | 4.80211            | 4,748,800         | 16.01      | 0.00                    | 0                | 0                |
| R214                      | On | 02/02/2017 | Bond Future        | 9.68       | Put       |           | 2,278.06000        | 2.27806            | 2,294,670         | 16.01      | 0.00                    | 0                | 0                |
| R214                      | On | 02/02/2017 | Bond Future        | 9.66       | Call      |           | 4,715.30000        | 4.71530            | 4,662,390         | 15.99      | 0.00                    | 0                | 0                |
| R214                      | On | 02/02/2017 | Bond Future        | 9.66       | Put       |           | 2,331.47000        | 2.33147            | 2,348,480         | 15.99      | 0.00                    | 0                | 0                |
| R214                      | On | 02/02/2017 | Bond Future        | 9.67       | Call      |           | 4,758.53000        | 4.75853            | 4,705,410         | 16.00      | 0.00                    | 0                | 0                |
| R214                      | On | 02/02/2017 | Bond Future        | 9.67       | Put       |           | 2,304.54000        | 2.30454            | 2,321,340         | 16.00      | 0.00                    | 0                | 0                |
| R214                      | On | 04/05/2017 | Bond Future        | 9.58       | Call      |           | 5,050.64000        | 5.05064            | 5,001,000         | 16.41      | 0.00                    | 0                | 0                |
| R214                      | On | 04/05/2017 | Bond Future        | 9.58       | Put       |           | 3,399.85000        | 3.39985            | 3,421,790         | 16.41      | 0.00                    | 0                | 0                |
| R214                      | On | 04/05/2017 | Bond Future        | 9.56       | Call      |           | 4,970.16000        | 4.97016            | 4,920,880         | 16.40      | 0.00                    | 0                | 0                |
| R214                      | On | 04/05/2017 | Bond Future        | 9.56       | Put       |           | 3,461.77000        | 3.46177            | 3,484,070         | 16.40      | 0.00                    | 0                | 0                |
| R214                      | On | 04/05/2017 | Bond Future        | 9.57       | Call      |           | 5,010.21000        | 5.01021            | 4,960,750         | 16.40      | 0.00                    | 0                | 0                |
| R214                      | On | 04/05/2017 | Bond Future        | 9.57       | Put       |           | 3,430.56000        | 3.43056            | 3,452,680         | 16.40      | 0.00                    | 0                | 0                |
| <b>Total R214 Option</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>13,820</b>    |
| <b>Total For R214</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>10,042,303.05</b>    | <b>135</b>       | <b>52,541</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>1,192,280,792.56</b> | <b>11,977</b>    | <b>1,091,360</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                |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ES26 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26A On 02/04/2026 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES26A Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26A</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33 On 15/09/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33A On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33A Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33A</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES42 On 25/04/2042 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES42</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2025 On 31/01/2025 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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>      |

| 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/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>      |
| 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>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>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>      |
| <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 04/08/2016 GOVI                 |        |            | 523.28700 | 523.28700 | 523.80100          | 523.80100          |                   |            |  | 214,547,670.00        | 41               | 58            |
| GOVI On 03/11/2016 GOVI                 |        |            | 533.22800 | 533.22800 | 533.75400          | 533.75400          |                   |            |  | 239,952,600.00        | 45               | 417           |
| GOVI On 02/02/2017 GOVI                 |        |            | 543.69500 | 543.69500 | 544.23900          | 544.23900          |                   |            |  | 0.00                  | 0                | 26            |
| GOVI On 04/05/2017 GOVI                 |        |            | 554.90600 | 554.90600 | 555.46000          | 555.46000          |                   |            |  | 0.00                  | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>454,500,270.00</b> | <b>86</b>        | <b>501</b>    |
| GOVI On 04/08/2016 GOVI                 | 520.99 | Call       |           |           | 28,110.00000       | 2.81100            | 22,970,000        |            |  | 0.00                  | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 520.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.00 | Call       |           |           | 28,010.00000       | 2.80100            | 22,870,000        |            |  | 0.00                  | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.01 | Call       |           |           | 27,910.00000       | 2.79100            | 22,770,000        |            |  | 0.00                  | 0                | 0             |
| GOVI On 04/08/2016 GOVI                 | 521.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/11/2016 GOVI                 | 476.11 | Call       |           |           | 576,440.00000      | 57.64400           | 571,180,000       |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/11/2016 GOVI                 | 476.11 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/11/2016 GOVI                 | 476.12 | Call       |           |           | 576,340.00000      | 57.63400           | 571,080,000       |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/11/2016 GOVI                 | 476.12 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/11/2016 GOVI                 | 476.13 | Call       |           |           | 576,240.00000      | 57.62400           | 570,980,000       |            |  | 0.00                  | 0                | 0             |
| GOVI On 03/11/2016 GOVI                 | 476.13 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00                  | 0                | 0             |
| GOVI On 02/02/2017 GOVI                 | 533.32 | Call       |           |           | 109,190.00000      | 10.91900           | 103,750,000       |            |  | 0.00                  | 0                | 0             |



| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|---------------|
| GOVI                     | On | 02/02/2017 | GOVI         | 533.32 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.33 | Call       |           |           | 109,090.00000      | 10.90900           | 103,650,000       |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.33 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.34 | Call       |           |           | 108,990.00000      | 10.89900           | 103,550,000       |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.34 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.20 | Call       |           |           | 2,932,600.00000    | 293.26000          | 2,927,060,000     |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.20 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.18 | Call       |           |           | 2,932,800.00000    | 293.28000          | 2,927,260,000     |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.18 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.19 | Call       |           |           | 2,932,700.00000    | 293.27000          | 2,927,160,000     |            | 0.00                    | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.19 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                    | 0                | 0             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>454,500,270.00</b>   | <b>86</b>        | <b>501</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>454,500,270.00</b>   | <b>86</b>        | <b>501</b>    |
| AL37                     | On | 04/08/2016 | Index Future |        |            | 495.96800 | 495.96800 | 496.49700          | 496.49700          |                   |            | 0.00                    | 0                | 2             |
| AL37                     | On | 03/11/2016 | Index Future |        |            | 505.39000 | 505.39000 | 505.93200          | 505.93200          |                   |            | 0.00                    | 0                | 14            |
| AL37                     | On | 02/02/2017 | Index Future |        |            | 515.31000 | 515.31000 | 515.87000          | 515.87000          |                   |            | 0.00                    | 0                | 0             |
| <b>Total AL37 Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16</b>     |
| <b>Total For AL37</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16</b>     |
| AL7T                     | On | 04/08/2016 | Index Future |        |            | 576.77400 | 576.77400 | 577.49700          | 577.49700          |                   |            | 0.00                    | 0                | 2             |
| AL7T                     | On | 03/11/2016 | Index Future |        |            | 587.73200 | 587.73200 | 588.47100          | 588.47100          |                   |            | 0.00                    | 0                | 9             |
| AL7T                     | On | 02/02/2017 | Index Future |        |            | 599.26800 | 599.26800 | 600.03000          | 600.03000          |                   |            | 0.00                    | 0                | 0             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>11</b>     |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>11</b>     |
| ALBI                     | On | 04/08/2016 | Index Future |        |            | 525.77700 | 525.77700 | 526.29600          | 526.29600          |                   |            | 620,416,860.00          | 118              | 42            |
| ALBI                     | On | 03/11/2016 | Index Future |        |            | 535.76500 | 535.76500 | 536.29700          | 536.29700          |                   |            | 637,560,350.00          | 119              | 725           |
| ALBI                     | On | 02/02/2017 | Index Future |        |            | 546.28200 | 546.28200 | 546.83200          | 546.83200          |                   |            | 0.00                    | 0                | 0             |
| ALBI                     | On | 04/05/2017 | Index Future |        |            | 557.54700 | 557.54700 | 558.10600          | 558.10600          |                   |            | 0.00                    | 0                | 0             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>1,257,977,210.00</b> | <b>237</b>       | <b>767</b>    |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>1,257,977,210.00</b> | <b>237</b>       | <b>767</b>    |
| IGOV                     | On | 04/08/2016 | Index Future |        |            | 247.41800 | 247.41800 | 247.39400          | 247.39400          |                   |            | 136,079,900.00          | 55               | 97            |
| IGOV                     | On | 03/11/2016 | Index Future |        |            | 252.13300 | 252.13300 | 252.11000          | 252.11000          |                   |            | 138,673,150.00          | 55               | 1,023         |
| IGOV                     | On | 02/02/2017 | Index Future |        |            | 257.09800 | 257.09800 | 257.07800          | 257.07800          |                   |            | 0.00                    | 0                | 55            |
| IGOV                     | On | 04/05/2017 | Index Future |        |            | 262.41400 | 262.41400 | 262.39300          | 262.39300          |                   |            | 0.00                    | 0                | 0             |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>274,753,050.00</b>   | <b>110</b>       | <b>1,175</b>  |
| <b>Total For IGOV</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>274,753,050.00</b>   | <b>110</b>       | <b>1,175</b>  |
| ILBI                     | On | 04/08/2016 | Index Future |        |            | 670.23500 | 670.23500 | 670.02900          | 670.02900          |                   |            | 0.00                    | 0                | 0             |
| ILBI                     | On | 03/11/2016 | Index Future |        |            | 683.02000 | 683.02000 | 682.80900          | 682.80900          |                   |            | 0.00                    | 0                | 0             |
| ILBI                     | On | 02/02/2017 | Index Future |        |            | 696.47700 | 696.47700 | 696.26400          | 696.26400          |                   |            | 0.00                    | 0                | 149           |

| Contract Details              | Strike | Call / Put         | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                   | Contracts Traded | Open Interest |
|-------------------------------|--------|--------------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|------------------|---------------|
| <b>Total ILBI Future</b>      |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>149</b>    |
| <b>Total For ILBI</b>         |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>149</b>    |
| <b>Total for Index</b>        |        |                    |           |           |                    |                    |                   |            |  | <b>1,532,730,260.00</b> | <b>347</b>       | <b>2,118</b>  |
| JIBAR F On 17/08/2016         |        | Jibar Future       | 7.35000   | 92.65000  | 7.35000            | 92.65000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 21/09/2016         |        | Jibar Future       | 7.38000   | 92.62000  | 7.38000            | 92.62000           |                   |            |  | 0.00                    | 0                | 10            |
| JIBAR F On 19/10/2016         |        | Jibar Future       | 7.40000   | 92.60000  | 7.40000            | 92.60000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 16/11/2016         |        | Jibar Future       | 7.43000   | 92.57000  | 7.43000            | 92.57000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 21/12/2016         |        | Jibar Future       | 7.46000   | 92.54000  | 7.46000            | 92.54000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 15/02/2017         |        | Jibar Future       | 7.51000   | 92.49000  | 7.51000            | 92.49000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 15/03/2017         |        | Jibar Future       | 7.55000   | 92.45000  | 7.55000            | 92.45000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 21/06/2017         |        | Jibar Future       | 7.63000   | 92.37000  | 7.63000            | 92.37000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 20/09/2017         |        | Jibar Future       | 7.66000   | 92.34000  | 7.66000            | 92.34000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 20/12/2017         |        | Jibar Future       | 7.69000   | 92.31000  | 7.69000            | 92.31000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 20/03/2018         |        | Jibar Future       | 7.72000   | 92.28000  | 7.72000            | 92.28000           |                   |            |  | 0.00                    | 0                | 0             |
| JIBAR F On 20/06/2018         |        | Jibar Future       | 7.98000   | 92.02000  | 7.98000            | 92.02000           |                   |            |  | 0.00                    | 0                | 0             |
| <b>Total Jibar Future</b>     |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>10</b>     |
| <b>Total For JIBAR FUTURE</b> |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>10</b>     |
| <b>Total for Jibar</b>        |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>10</b>     |
| 10Y ST On 17/12/2025          |        | Interest Rate Swap | 98.14521  | 98.14521  | 98.12045           | 98.12045           |                   |            |  | 0.00                    | 0                | 0             |
| 10Y ST On 16/03/2026          |        | Interest Rate Swap | 95.22427  | 95.22427  | 95.21431           | 95.21431           |                   |            |  | 0.00                    | 0                | 0             |
| 10Y ST On 15/06/2026          |        | Interest Rate Swap | 93.98472  | 93.98472  | 93.98719           | 93.98719           |                   |            |  | 0.00                    | 0                | 0             |
| 10Y ST On 21/09/2026          |        | Interest Rate Swap | 96.05210  | 96.05210  | 96.06129           | 96.06129           |                   |            |  | 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 | 100.07515 | 100.07515 | 100.07303          | 100.07303          |                   |            |  | 0.00                    | 0                | 0             |
| 1Y STN On 16/03/2017          |        | Interest Rate Swap | 100.03442 | 100.03442 | 100.03007          | 100.03007          |                   |            |  | 0.00                    | 0                | 0             |
| 1Y STN On 15/06/2017          |        | Interest Rate Swap | 99.68410  | 99.68410  | 99.67828           | 99.67828           |                   |            |  | 0.00                    | 0                | 0             |
| 1Y STN On 21/09/2017          |        | Interest Rate Swap | 99.78069  | 99.78069  | 99.76938           | 99.76938           |                   |            |  | 0.00                    | 0                | 0             |
| <b>Total 1Y STND Future</b>   |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| <b>Total For 1Y STND</b>      |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| 2Y STN On 18/12/2017          |        | Interest Rate Swap | 100.10343 | 100.10343 | 100.09291          | 100.09291          |                   |            |  | 0.00                    | 0                | 0             |
| 2Y STN On 16/03/2018          |        | Interest Rate Swap | 99.43249  | 99.43249  | 99.42162           | 99.42162           |                   |            |  | 0.00                    | 0                | 0             |
| 2Y STN On 15/06/2018          |        | Interest Rate Swap | 99.13769  | 99.13769  | 99.12976           | 99.12976           |                   |            |  | 0.00                    | 0                | 0             |
| 2Y STN On 21/09/2018          |        | Interest Rate Swap | 99.24457  | 99.24457  | 99.24027           | 99.24027           |                   |            |  | 0.00                    | 0                | 0             |
| <b>Total 2Y STND Future</b>   |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| <b>Total For 2Y STND</b>      |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| 5Y STN On 17/12/2020          |        | Interest Rate Swap | 98.28859  | 98.28859  | 98.26364           | 98.26364           |                   |            |  | 0.00                    | 0                | 0             |
| 5Y STN On 16/03/2021          |        | Interest Rate Swap | 97.62408  | 97.62408  | 97.60579           | 97.60579           |                   |            |  | 0.00                    | 0                | 0             |
| 5Y STN On 15/06/2021          |        | Interest Rate Swap | 96.92493  | 96.92493  | 96.91109           | 96.91109           |                   |            |  | 0.00                    | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                   | Contracts Traded     | Open Interest    |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------------------|----------------------|------------------|
| 5Y STN On 21/09/2021 Interest Rate Swap |        |            | 97.20211  | 97.20211  | 97.18836           | 97.18836           |                   |                              | 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>3,179,511,322.56</b> | <b>12,410</b>        | <b>1,093,989</b> |
| AA04 On 22/03/2017 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 101.06158          |                   |                              | 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            |        |            | 11.19500  | 99.20555  | 11.19500           | 99.11749           |                   | 17,912,000,000,000.00        | 1,600,000,000           | 5,000,000,000        |                  |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   | <b>17,912,000,000,000.00</b> | <b>1,600,000,000</b>    | <b>5,000,000,000</b> |                  |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   | <b>17,912,000,000,000.00</b> | <b>1,600,000,000</b>    | <b>5,000,000,000</b> |                  |
| AA05/R On 22/03/2019 Spot Bond          |        |            | 5.00000   | 113.86414 | 5.00000            | 5.00000            |                   | 0.00                         | 0                       | 0                    |                  |
| <b>Total AA05/R204 SPOT</b>             |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| <b>Total For AA05/R204</b>              |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 100.51477          |                   | 0.00                         | 0                       | 0                    |                  |
| <b>Total AA06 SPOT</b>                  |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| <b>Total For AA06</b>                   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| AA06/JI On 15/04/2021 Spot Bond         |        |            | 100.00000 | 10.74147  | 100.00000          | 100.00000          |                   | 0.00                         | 0                       | 0                    |                  |
| <b>Total AA06/JIBAR SPOT</b>            |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| <b>Total For AA06/JIBAR</b>             |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| AA07 On 15/04/2021 Spot Bond            |        |            | 9.90500   | 101.42873 | 9.90500            | 101.34838          |                   | 0.00                         | 0                       | 0                    |                  |
| <b>Total AA07 SPOT</b>                  |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| <b>Total For AA07</b>                   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| AB01/R On 24/11/2020 Spot Bond          |        |            | 10.00000  | 109.99000 | 10.00000           | 109.90400          |                   | 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            | 101.84945          |                   | 0.00                         | 400,000,000             | 400,000,000          |                  |
| <b>Total AB010 SPOT</b>                 |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>400,000,000</b>      | <b>400,000,000</b>   |                  |
| <b>Total For AB010</b>                  |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>400,000,000</b>      | <b>400,000,000</b>   |                  |
| AB011 On 21/11/2023 Spot Bond           |        |            |           | 100.00000 | 0.00000            | 100.99277          |                   | 0.00                         | 0                       | 0                    |                  |
| <b>Total AB011 SPOT</b>                 |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| <b>Total For AB011</b>                  |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>                | <b>0</b>             |                  |
| AB013 On 21/11/2018 Spot Bond           |        |            | 9.80000   | 98.74038  | 9.80000            | 98.66339           |                   | 66,640,000,000,000.00        | 6,800,000,000           | 3,710,000,000        |                  |
| <b>Total AB013 SPOT</b>                 |        |            |           |           |                    |                    |                   | <b>66,640,000,000,000.00</b> | <b>6,800,000,000</b>    | <b>3,710,000,000</b> |                  |
| <b>Total For AB013</b>                  |        |            |           |           |                    |                    |                   | <b>66,640,000,000,000.00</b> | <b>6,800,000,000</b>    | <b>3,710,000,000</b> |                  |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AB014L On 19/11/2024 Spot Bond  |        |            | 100.00000 | 11.50081  | 100.00000          | 11.41743           |                   |            | 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  | 102.32385 | 10.84000           | 102.23582          |                   |            | 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 | 9.70880   | 100.00000          | 9.65126            |                   |            | 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  | 104.80101 | 11.37000           | 104.70657          |                   |            | 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 | 11.50090  | 100.00000          | 11.41752           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB019U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB019U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB020L On 03/09/2027 Spot Bond  |        |            | 11.81000  | 90.05400  | 11.81000           | 89.96859           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB020U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB020U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB021L On 03/09/2027 Spot Bond  |        |            | 100.00000 | 11.62331  | 100.00000          | 11.53904           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB021U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB021U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB023L On 05/05/2021 Spot Bond  |        |            | 100.00000 | 12.67016  | 100.00000          | 12.57830           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB023U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB023U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB024L On 05/05/2021 Spot Bond  |        |            | 100.00000 | 14.05610  | 100.00000          | 18.13365           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB024U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB024U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB08 On 03/05/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.20171          |                   |            | 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    |        |            | 9.12500   | 103.48608 | 9.12500            | 103.41082          |                   |            | 0.00        | 0                | 0             |
| <b>Total AB09 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB09</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| ABCPI3 On 07/12/2023 Spot Bond |        |            | 2.82000   | 118.56407 | 2.82000            | 279.88210          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total ABCPI3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ABCPI3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ABFN07 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55972          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total ABFN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ABFN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ABFN08 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83593          |                   |            |  | 0.00        | 0                  | 5,000,000,000        |
| <b>Total ABFN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>5,000,000,000</b> |
| <b>Total For ABFN08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>5,000,000,000</b> |
| ABFN09 On 17/03/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25199          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ABFN10 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.01761           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total ABFN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ABFN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ABFN11 On 09/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51197          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total ABFN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ABFN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ABFN12 On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29359          |                   |            |  | 0.00        | 500,000,000        | 500,000,000          |
| <b>Total ABFN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b>   |
| <b>Total For ABFN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b>   |
| ABFN13 On 14/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86769           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total ABFN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ABFN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| ABFN14 On 14/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.67868           |                   |            |  | 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>             |
| ABFN15 On 11/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.95228           |                   |            |  | 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>             |
| ABFN16 On 11/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.15894           |                   |            |  | 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>             |
| ABFN17 On 17/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91798          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total ABFN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For ABFN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ABK1 On 07/11/2018 Spot Bond   |        |            | 11.74500  | 101.45864 | 11.74500           | 102.29810          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK1 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK1</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK10 On 14/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.00415           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK11 On 20/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00880          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.39193          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK2 On 24/05/2018 Spot Bond   |        |            | 8.81500   | 103.95210 | 8.81500            | 102.97856          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK3 On 07/11/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 98.25016           |                   |            |  | 0.00        | 0                | 960,000,000        |
| <b>Total ABK3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>960,000,000</b> |
| <b>Total For ABK3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>960,000,000</b> |
| ABK3/J On 07/11/2018 Spot Bond |        |            | 100.00000 | 22.48036  | 100.00000          | 25.30931           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK3/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK3/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK4 On 24/05/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.87416          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK4/J On 24/05/2018 Spot Bond |        |            | 100.00000 | 34.53666  | 100.00000          | 34.28627           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK4/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK4/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK5 On 31/10/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.17832           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK5/J On 31/10/2018 Spot Bond |        |            | 100.00000 | 22.24738  | 100.00000          | 22.08609           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK5/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK5/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK6 On 05/06/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.62183          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| ABK7 On 03/06/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 98.36780           |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABK7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABK7</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 95.52204           |                   |            | 0.00        | 0                | 10,000,000           |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| ABK9 On 18/11/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 96.58754           |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABK9</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKI01 On 07/11/2018 Spot Bond |        |            | 5.73000   | 103.29428 | 5.73000            | 140.75664          |                   |            | 0.00        | 0                | 1,280,000,000        |
| <b>Total ABKI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,280,000,000</b> |
| <b>Total For ABKI01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,280,000,000</b> |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 5.73000   | 98.94305  | 5.73000            | 123.97771          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABKI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKI02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 100.00000 | 9.32569   | 100.00000          | 9.28032            |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABKI02/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKI02/R212</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 6.23000   | 90.77248  | 6.23000            | 106.70534          |                   |            | 0.00        | 0                | 417,055,100          |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>417,055,100</b>   |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>417,055,100</b>   |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 5.19902   | 100.00000          | 5.17373            |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 6.76000   | 99.88260  | 6.76000            | 113.28987          |                   |            | 0.00        | 0                | 1,920,000,000        |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,920,000,000</b> |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,920,000,000</b> |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 8.37952   | 100.00000          | 8.31552            |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABKS1 On 04/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 86.96799           |                   |            | 0.00        | 0                | 110,352,040          |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>110,352,040</b>   |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>110,352,040</b>   |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 2.15000   | 186.64337 | 2.15000            | 186.58086          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABN05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABN09 On 27/06/2023 Spot Bond |        |            | 2.17000   | 188.32132 | 2.17000            | 188.25795          |                   |            |  | 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   | 201.50018 | 1.82000            | 201.43811          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN33 On 29/01/2018 Spot Bond |        |            | 8.52125   | 88.63416  | 8.52125            | 88.58502           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN34 On 29/01/2018 Spot Bond |        |            | 8.52125   | 88.63416  | 8.52125            | 88.58502           |                   |            |  | 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            | 101.32654          |                   |            |  | 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>      |
| ABN47 On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN48 On 13/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55205          |                   |            |  | 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>      |
| ABN55 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93279          |                   |            |  | 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            | 100.45995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN60 On 23/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN61 On 31/01/2025 Spot Bond |        |            | 2.71000   | 94.69726  | 2.71000            | 118.56376          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN62 On 31/03/2028 Spot Bond |        |            | 2.57000   | 101.22206 | 2.57000            | 174.11095          |                   |            |  | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABN63 On 07/12/2033 Spot Bond |        |            | 2.46000   | 114.48234 | 2.46000            | 228.84123          |                   |            | 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            | 98.55000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN66 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN66</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.94000   | 93.00788  | 9.94000            | 92.93475           |                   |            | 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            | 100.00000          |                   |            | 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            | 111.83000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN70 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN70</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74635          |                   |            | 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            | 106.95000          |                   |            | 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            | 120.34500          |                   |            | 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>      |
| ABN76 On 21/12/2026 Spot Bond |        |            | 9.63000   | 106.98063 | 9.63000            | 106.89819          |                   |            | 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            | 110.91000          |                   |            | 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>      |
| ABN79 On 21/12/2026 Spot Bond |        |            | 10.03000  | 104.33963 | 10.03000           | 104.25596          |                   |            | 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 |        |            | 9.28000   | 93.00790  | 9.28000            | 92.93877           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN80</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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>           |
| 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 |        |            | 10.57500  | 100.88540 | 10.57500           | 100.80022          |                   |            |  | 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            | 100.28000          |                   |            |  | 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            | 101.33856          |                   |            |  | 0.00        | 120,000,000        | 60,000,000         |
| <b>Total ABN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>  |
| <b>Total For ABN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>  |
| ABN92 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02181          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABS10 On 17/03/2018 Spot Bond |        |            | 8.73500   | 105.53243 | 8.73500            | 105.45891          |                   |            |  | 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 |        |            | 9.75500   | 101.89627 | 9.75500            | 101.81675          |                   |            |  | 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 |        |            | 9.53000   | 101.29927 | 9.53000            | 101.22242          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABS12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABS12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABS13 On 14/05/2022 Spot Bond |        |            | 9.98500   | 100.89716 | 9.98500            | 100.81704          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABS13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABS13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABS14 On 11/11/2020 Spot Bond |        |            | 9.64500   | 101.03994 | 9.64500            | 100.96238          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| ABS15 On 11/11/2022 Spot Bond  |        |            | 9.95000   | 101.48534 | 9.95000            | 101.40503          |                   |            | 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  |        |            | 10.87500  | 99.72174  | 10.87500           | 99.63569           |                   |            | 0.00        | 0                | 200,000,000          |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 10.87500  | 100.99992 | 10.87500           | 100.91277          |                   |            | 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   |        |            | 9.43000   | 97.63620  | 9.43000            | 97.56248           |                   |            | 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   |        |            | 10.82500  | 91.31812  | 10.82500           | 91.23967           |                   |            | 0.00        | 0                | 3,860,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,860,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,860,000,000</b> |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 12.27261  | 100.00000          | 12.19174           |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABSI2 On 07/12/2023 Spot Bond  |        |            | 3.01000   | 218.44057 | 3.01000            | 276.65225          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABSI3 On 31/01/2017 Spot Bond  |        |            | 2.95000   | 135.82995 | 2.95000            | 138.80413          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABSI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABSI3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 2.23000   | 139.77181 | 2.23000            | 142.53087          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.02627   | 100.00000          | 0.02824            |                   |            | 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 | 23.61810  | 100.00000          | 23.44687           |                   |            | 0.00        | 0                | 0                    |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ACL047 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 81.89321           |                   |            | 0.00        | 0                | 0                    |
| <b>Total ACL047 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL047</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10449          |                   |            |  | 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            | 100.10449          |                   |            |  | 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            | 100.10499          |                   |            |  | 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            | 100.10499          |                   |            |  | 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            | 100.10399          |                   |            |  | 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>      |
| ACL089 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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>      |
| ACL095 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21982          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL096 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25066          |                   |            |  | 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            | 101.26303          |                   |            |  | 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            | 101.23817          |                   |            |  | 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            | 101.18246          |                   |            |  | 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 |        |            | 9.74000   | 102.01579 | 9.74000            | 101.98275          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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>      |
| ACL126 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.05722           |                   |            | 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            | 218.99997          |                   |            | 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            | 219.08871          |                   |            | 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            | 101.20724          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL136 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            | 101.63748          |                   |            | 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>      |
| ACL138 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL138</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL139 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93164          |                   |            | 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            | 100.22239          |                   |            | 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  | 110.97500 | 10.00000           | 110.88800          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL143 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66467          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL144 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42643          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL144 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL144</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL145 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21099          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL151 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51493          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL151 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL151</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL156 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18883          |                   |            | 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            | 101.14520          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL157</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/03/2022 Spot Bond |        |            | 10.23000  | 103.89670 | 10.23000           | 103.81223          |                   |            | 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            | 105.19870          |                   |            | 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 |        |            | 9.87500   | 101.10563 | 9.87500            | 101.02578          |                   |            | 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            | 101.18501          |                   |            | 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   | 127.50815 | 1.75000            | 127.46960          |                   |            | 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            | 101.17629          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20742          |                   |            |  | 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            | 101.14513          |                   |            |  | 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            | 101.27999          |                   |            |  | 0.00        | 0                | 39,000,000        |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>39,000,000</b> |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>39,000,000</b> |
| ACL182 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78507          |                   |            |  | 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            | 102.81554          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL184 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52433          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL185 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20101          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL186 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16313          |                   |            |  | 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>          |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21586          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL188 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23203          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23586          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL194 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23586          |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL19€ On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30702          |                   |            |  | 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>      |
| ACL19€ On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18246          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29706          |                   |            |  | 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>      |
| ACL19€ On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.08977          |                   |            |  | 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>      |
| ACL19€ On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30702          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL200 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.52601          |                   |            |  | 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            | 101.25703          |                   |            |  | 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            | 101.25703          |                   |            |  | 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            | 155.37059          |                   |            |  | 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            | 157.61090          |                   |            |  | 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>      |
| ACL20€ On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11153          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL210 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76186          |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL212 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13511          |                   |            |  | 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            | 99.33399           |                   |            |  | 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            | 92.06656           |                   |            |  | 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            | 101.12140          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL216 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19606          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL218 On 11/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85329           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL219 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL220 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26134          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL221 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19106          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL222 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17238          |                   |            |  | 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            | 101.51576          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 33.29356  | 100.00000          | 33.05218           |                   |            | 0.00        | 0                | 0             |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 33.29356  | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.90972          |                   |            | 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            | 101.62202          |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB2 On 31/07/2018 Spot Bond  |        |            | 100.00000 | 28.56746  | 100.00000          | 28.36035           |                   |            | 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>      |
| AER01 On 18/11/2016 Spot Bond  |        |            | 100.00000 | 97.35450  | 100.00000          | 96.58793           |                   |            | 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 | 17.68401  | 100.00000          | 17.55580           |                   |            | 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 | 3.84879   | 100.00000          | 3.82089            |                   |            | 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            | 100.45363          |                   |            | 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            | 100.46813          |                   |            | 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            | 100.51642          |                   |            | 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            | 100.00000          |                   |            | 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 18/10/2042 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43914          |                   |            | 0.00        | 0                | 0             |
| <b>Total AHF3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------------|
| <b>Total For AHF3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AHF3A On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44398          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AHF3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For AHF3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AHF3B On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>               |
| AHF3B On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.56470          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AHF3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For AHF3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AHF3B On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54061          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AHF3B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For AHF3B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AHF3C On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>               |
| AHF3C On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73746          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AHF3C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For AHF3C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AHF3C On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66563          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AHF3C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For AHF3C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AHL01L On 15/04/2020 Spot Bond |        |            | 100.00000 | 40.42928  | 100.00000          | 40.11732           |                   |            |  | 0.00        | 0                | 18,930,298,500         |
| <b>Total AHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,930,298,500</b>  |
| <b>Total For AHL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,930,298,500</b>  |
| AHL1AI On 15/04/2020 Spot Bond |        |            | 100.00000 | 12.00467  | 100.00000          | 11.91204           |                   |            |  | 0.00        | 0                | 359,675,671,100        |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>359,675,671,100</b> |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>359,675,671,100</b> |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 11.21023  | 100.00000          | 11.08444           |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 9.13046   | 100.00000          | 9.02828            |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 9.40500   | 101.52126 | 9.40500            | 101.44523          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 10.18500  | 110.30947 | 10.18500           | 110.21969          |                   |            |  | 0.00        | 0                | 30,000,000        |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.68000   | 99.44029  | 9.68000            | 99.36369           |                   |            |  | 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 | 14.59539  | 100.00000          | 14.49869           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 10.46000  | 98.57763  | 10.46000           | 98.49572           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 2.82500   | 177.61817 | 2.82500            | 177.54898          |                   |            |  | 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            | 101.44196          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ANG010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ANG010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98588          |                   |            |  | 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            | 101.04913          |                   |            |  | 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            | 99.93023           |                   |            |  | 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>          |
| AS116L On 15/01/2018 Spot Bond |        |            | 100.00000 | 40.39315  | 100.00000          | 40.10031           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS116U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS116U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS120L On 01/02/2018 Spot Bond |        |            | 100.00000 | 39.28049  | 100.00000          | 38.99571           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS120U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AS120U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AS126L On 19/02/2019 Spot Bond |        |            | 100.00000 | 10.45473  | 100.00000          | 10.37893           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AS126U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For AS126U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AS127L On 19/02/2019 Spot Bond |        |            | 100.00000 | 10.45473  | 100.00000          | 10.37893           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AS127U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AS127U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 4.34963   | 100.00000          | 4.33118            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 0.05218   | 100.00000          | 0.05200            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN000 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>           |
| ASN000 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61156          |                   |            |  | 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>           |
| ASN000 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05784          |                   |            |  | 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>           |
| ASN000 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>           |
| ASN010 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14519          |                   |            |  | 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>           |
| ASN010 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61775          |                   |            |  | 0.00        | 560,000,000        | 280,000,000        |
| <b>Total ASN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>560,000,000</b> | <b>280,000,000</b> |
| <b>Total For ASN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>560,000,000</b> | <b>280,000,000</b> |
| ASN010 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN010 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN015 On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85000           |                   |            |  | 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>      |
| ASN021 On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.20841          |                   |            |  | 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>      |
| ASN022 On 07/12/2033 Spot Bond |        |            | 2.71000   | 248.21622 | 2.71000            | 248.12179          |                   |            |  | 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>      |
| ASN022 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>      |
| ASN024 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.59490           |                   |            |  | 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>      |
| ASN032 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.69484           |                   |            |  | 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>      |
| ASN032 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>      |
| ASN034 On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87208           |                   |            |  | 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>      |
| ASN036 On 07/12/2033 Spot Bond |        |            | 2.72500   | 174.46495 | 2.72500            | 220.96276          |                   |            |  | 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>      |
| ASN041 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN041 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06532          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 19/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 24/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00974          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN052</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 13/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN054 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN054</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45104          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 22/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 28/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20948          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 30/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02195          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 14/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.05306           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN062 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN062</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58992          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 15/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19680          |                   |            |  | 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            | 99.92971           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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 20/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 87.37239           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN07: On 23/07/2018 Spot Bond |        |            |           | 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            | 101.34512          |                   |            |  | 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            | 101.15737          |                   |            |  | 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            | 101.42065          |                   |            |  | 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            | 100.48455          |                   |            |  | 0.00        | 6,300,000        | 29,300,000        |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,300,000</b> | <b>29,300,000</b> |
| <b>Total For ASN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,300,000</b> | <b>29,300,000</b> |
| ASN08: On 03/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78753          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN08: On 25/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97224          |                   |            |  | 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>          |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN088</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN09 On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69890          |                   |            |  | 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            | 100.38963          |                   |            |  | 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            | 99.87974           |                   |            |  | 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            | 101.81256          |                   |            |  | 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            | 64.14210           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN099 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN099</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11 On 02/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65913          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN111 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN111</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18869          |                   |            |  | 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>      |
| ASN11 On 08/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51468          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN113 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN113</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11 On 03/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| ASN11 On 10/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN115 On 27/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22227          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN120 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50535          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN121 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16700          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN125 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87205          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN128 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86838          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN130 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84222          |                   |            |  | 0.00        | 182,000,000        | 182,000,000        |
| <b>Total ASN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>182,000,000</b> | <b>182,000,000</b> |
| <b>Total For ASN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>182,000,000</b> | <b>182,000,000</b> |
| ASN131 On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61647          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN132 On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60362          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN133 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49295          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN135 On 05/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN136 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 72.75162           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN137 On 31/01/2022 Spot Bond |        |            | 2.96000   | 137.41272 | 2.96000            | 137.35788          |                   |            |  | 0.00        | 0                  | 220,000,000        |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>220,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>220,000,000</b> |
| ASN13: On 12/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.24215          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 30/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 74.55393           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15760          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21578          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 28/04/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 20/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 58.51370           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02555          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02555          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 11/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76008           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN14: On 31/01/2022 Spot Bond |        |            | 3.00500   | 137.10130 | 3.00500            | 137.04608          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ASN149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ASN15: On 31/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.51644           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ASN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 31/03/2031 Spot Bond |        |            | 3.47000   | 91.86219  | 3.47000            | 159.34642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 06/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 14/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 27/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN35: On 20/12/2016 Spot Bond |        |            | 100.00000 | 76.12700  | 100.00000          | 75.67206           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN35U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN35U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38: On 20/12/2017 Spot Bond |        |            | 100.00000 | 42.91670  | 100.00000          | 42.60555           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN39: On 20/12/2017 Spot Bond |        |            | 100.00000 | 42.99242  | 100.00000          | 42.68072           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN40: On 20/12/2017 Spot Bond |        |            | 100.00000 | 42.65169  | 100.00000          | 42.34247           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN43: On 10/03/2017 Spot Bond |        |            | 100.00000 | 63.64249  | 100.00000          | 63.18108           |                   |            |  | 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>      |
| ASN49: On 19/09/2016 Spot Bond |        |            | 100.00000 | 91.31906  | 100.00000          | 90.65087           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN49U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For ASN49U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN50I On 16/03/2018 Spot Bond |        |            | 100.00000 | 30.59576  | 100.00000          | 30.37394           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN50U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN50U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN55I On 29/12/2016 Spot Bond |        |            | 100.00000 | 89.29651  | 100.00000          | 88.66321           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN55U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN55U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN75I On 20/09/2020 Spot Bond |        |            | 100.00000 | 2.53597   | 100.00000          | 2.51759            |                   |            |  | 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 | 22.40820  | 100.00000          | 22.24573           |                   |            |  | 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>             |
| BAR00I On 12/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23488          |                   |            |  | 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>             |
| BAW10 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92464          |                   |            |  | 0.00        | 0                | 3,000,000,000        |
| <b>Total BAW10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,000</b> |
| <b>Total For BAW10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,000</b> |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 9.27000   | 104.44198 | 9.27000            | 104.36443          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW13 On 17/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68319          |                   |            |  | 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>             |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20566          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84587          |                   |            |  | 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  |        |            | 10.60500  | 98.09222  | 10.60500           | 98.00918           |                   |            |  | 0.00        | 0                | 6,117,600,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,117,600,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,117,600,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 10.22500  | 99.53197  | 10.22500           | 99.45108           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 103.41868 | 9.30000            | 103.34207          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.51466          |                   |            |  | 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>      |
| BAW23 On 15/10/2017 Spot Bond  |        |            | 100.00000 | 34.73208  | 100.00000          | 34.48027           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.08565          |                   |            |  | 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   |        |            | 9.27500   | 104.16259 | 9.27500            | 104.08521          |                   |            |  | 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>      |
| BAYA06 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20413          |                   |            |  | 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>      |
| BAYA08 On 31/12/2017 Spot Bond |        |            | 12.26462  | 100.72754 | 12.26462           | 100.53026          |                   |            |  | 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>      |
| BAYA16 On 30/09/2016 Spot Bond |        |            | 10.80432  | 100.42449 | 10.80432           | 100.95153          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA17 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32717          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA19 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32717          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 12.40521  | 99.94810  | 12.40521           | 100.06163          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA22 On 30/06/2017 Spot Bond |        |            | 12.05000  | 100.57883 | 12.05000           | 100.26591          |                   |            |  | 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>             |
| BAYA23 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11664          |                   |            |  | 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>             |
| BAYA24 On 30/09/2017 Spot Bond |        |            | 11.97500  | 87.37282  | 11.97500           | 99.13371           |                   |            |  | 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>             |
| BAYA25 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA26 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16020          |                   |            |  | 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>             |
| BAYA30 On 31/03/2018 Spot Bond |        |            | 11.74500  | 85.29105  | 11.74500           | 98.90442           |                   |            |  | 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>             |
| BAYA31 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13081          |                   |            |  | 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>             |
| BAYA32 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15498          |                   |            |  | 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>             |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15498          |                   |            |  | 0.00        | 0                | 3,532,000,000        |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,532,000,000</b> |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,532,000,000</b> |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.80091           |                   |            |  | 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>             |
| BAYA35 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15531          |                   |            |  | 0.00        | 0                | 962,930,000          |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>962,930,000</b>   |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>962,930,000</b>   |
| BAYA36 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.24257           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15531          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12183          |                   |            | 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            | 101.12183          |                   |            | 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            | 101.15542          |                   |            | 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 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98602          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA50 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA50</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA50 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20699          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA51</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA51 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23760          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB02 On 31/12/2016 Spot Bond |        |            | 15.82627  | 101.52590 | 15.82627           | 101.31034          |                   |            | 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 |        |            | 14.66277  | 101.23103 | 14.66277           | 101.21786          |                   |            | 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            | 101.46915          |                   |            | 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            | 101.46898          |                   |            | 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            | 101.46906          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.51700          |                   |            |  | 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            | 101.30023          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYC1U On 31/12/2016 Spot Bond |        |            | 100.00000 | 71.56863  | 100.00000          | 71.15010           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1U On 30/06/2035 Spot Bond |        |            | 100.00000 | 20.54427  | 100.00000          | 20.39533           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD2U On 30/06/2035 Spot Bond |        |            | 100.00000 | 18.69760  | 100.00000          | 18.56204           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD3U On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.54173  | 100.00000          | 11.45806           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD4U On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.54173  | 100.00000          | 11.45806           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD5U On 30/06/2035 Spot Bond |        |            | 100.00000 | 13.95450  | 100.00000          | 13.85333           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD6U On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.09133  | 100.00000          | 12.00367           |                   |            |  | 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>      |
| BC103U On 12/08/2016 Spot Bond |        |            | 100.00000 | 98.91599  | 100.00000          | 98.11828           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC103U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC103U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC105U On 02/09/2016 Spot Bond |        |            | 100.00000 | 97.47372  | 100.00000          | 96.72965           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC105U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC105U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC108U On 28/10/2016 Spot Bond |        |            | 100.00000 | 84.10277  | 100.00000          | 83.54083           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC108U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BC108U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC109L On 24/08/2016 Spot Bond |        |            | 100.00000 | 95.80052  | 100.00000          | 95.05208           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC109U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC109U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC110L On 15/09/2016 Spot Bond |        |            | 100.00000 | 90.57072  | 100.00000          | 89.90148           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC110U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC110U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC111L On 28/10/2016 Spot Bond |        |            | 100.00000 | 81.83857  | 100.00000          | 81.29176           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC111U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC111U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34949          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67812          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ08 On 14/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.78545           |                   |            |  | 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>      |
| BCJ09 On 25/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26003          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ10 On 12/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57030          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 15.26190  | 100.00000          | 15.15126           |                   |            |  | 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 | 15.26190  | 100.00000          | 15.15126           |                   |            |  | 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 |        |            | 2.12000   | 102.16602 | 2.12000            | 193.81789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD0202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.64500   | 92.23383  | 8.64500            | 166.45930          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0205 On 02/03/2028 Spot Bond |        |            | 8.64500   | 93.54926  | 8.64500            | 166.93173          |                   |            | 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 |        |            | 9.03000   | 95.97358  | 9.03000            | 95.90412           |                   |            | 0.00        | 0                | 0             |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD311E On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD311E</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BEER02 On 28/03/2018 Spot Bond |        |            | 8.49500   | 100.50495 | 8.49500            | 100.43681          |                   |            | 0.00        | 0                | 0             |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 10.34614  | 100.00000          | 10.27113           |                   |            | 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 | 8.95325   | 100.00000          | 8.88835            |                   |            | 0.00        | 0                | 0             |
| <b>Total BG1A8U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG1A8U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG1B2U On 23/11/2032 Spot Bond |        |            | 100.00000 | 8.95325   | 100.00000          | 8.88835            |                   |            | 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>      |
| BG1C2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 9.49829   | 100.00000          | 9.42943            |                   |            | 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>      |
| BG1D2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 0.00006   | 100.00000          | 0.00006            |                   |            | 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>      |
| BG1E2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 12.70797  | 100.00000          | 12.61585           |                   |            | 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>      |
| BG1F2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 17.55277  | 100.00000          | 17.42552           |                   |            | 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>      |
| BG32A1 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.00000          |                   |            |  | 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            | 100.22836          |                   |            |  | 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            | 100.01861          |                   |            |  | 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            | 100.02516          |                   |            |  | 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            | 100.03389          |                   |            |  | 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 | 81.47321  | 100.00000          | 80.93126           |                   |            |  | 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 | 81.47321  | 100.00000          | 80.93126           |                   |            |  | 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            | 101.26921          |                   |            |  | 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            | 101.28997          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A: On 15/03/2017 Spot Bond |        |            | 8.77500   | 103.49014 | 8.77500            | 103.41771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42B On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38145          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.46267          |                   |            |  | 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 | 58.36492  | 100.00000          | 57.94178           |                   |            |  | 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 | 58.36492  | 100.00000          | 57.94178           |                   |            |  | 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            | 103.10033          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL02 On 19/11/2019 Spot Bond  |        |            | 11.49000  | 100.59871 | 11.49000           | 100.50712          |                   |            |  | 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            | 99.99964           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL04 On 05/02/2025 Spot Bond  |        |            | 11.38000  | 92.97683  | 11.38000           | 96.24646           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL05 On 04/09/2025 Spot Bond  |        |            | 11.50500  | 104.05278 | 11.50500           | 104.28815          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL06 On 04/09/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78487          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL07 On 03/09/2027 Spot Bond  |        |            | 11.98000  | 104.02195 | 11.98000           | 104.23191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL08 On 03/09/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.88992          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL09 On 29/09/2020 Spot Bond  |        |            | 11.50500  | 103.71830 | 11.50500           | 103.62376          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For BGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL10 On 05/05/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL11 On 05/05/2021 Spot Bond  |        |            | 11.88500  | 101.98842 | 11.88500           | 105.01475          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGR02 On 10/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 105.74233          |                   |            |  | 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>             |
| BGR03 On 21/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.90904          |                   |            |  | 0.00        | 200,000,000        | 200,000,000          |
| <b>Total BGR03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,000</b>   |
| <b>Total For BGR03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,000</b>   |
| BID04 On 23/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64486          |                   |            |  | 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            | 100.61093          |                   |            |  | 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  |        |            | 9.17500   | 100.12965 | 9.17500            | 100.05605          |                   |            |  | 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> |
| 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>             |
| BSR17 On 19/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.32574          |                   |            |  | 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>             |
| BSR18U On 17/12/2016 Spot Bond |        |            | 100.00000 | 90.83261  | 100.00000          | 89.99416           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BSR18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BSR18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BTC097 On 03/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BTC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BTC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BTC103 On 15/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76733          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total BTC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For BTC103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC10: On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62159          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC105 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC105</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC11: On 27/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85853          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC11: On 04/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69860          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC115 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC115</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC11: On 19/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37108          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC118</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC11: On 05/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC12: On 05/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC122</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC12: On 11/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.46951           |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC124</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC12: On 17/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.60060           |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC126</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC12: On 17/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55715          |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC127</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC12: On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.64364           |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC128</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC12: On 25/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.66695           |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC129</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC13: On 29/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.49672           |                   |            | 0.00        | 0                | 0             |
| <b>Total BTC130 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For BTC130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BTC13 On 05/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.34993           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BTC131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BTC131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BTC13 On 08/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76186          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BTC132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BTC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BTC13 On 27/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.88668           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BTC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BTC133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BTC13 On 03/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.75421           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BTC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BTC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BTC13 On 04/11/2016 Spot Bond  |        |            | 100.00000 | 80.57395  | 100.00000          | 80.04386           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BTC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BTC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BUS011 On 30/09/2016 Spot Bond |        |            | 100.00000 | 88.35750  | 100.00000          | 87.72788           |                   |            |  | 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            | 101.00141          |                   |            |  | 0.00        | 0                | 20,000,000        |
| <b>Total BWZ18B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For BWZ18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.03294          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BWZJ1 On 17/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19910          |                   |            |  | 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>          |
| BWZJ1 On 19/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.95616          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BWZJ18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BYA49L On 30/06/2018 Spot Bond |        |            | 100.00000 | 31.83286  | 100.00000          | 31.60208           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BYA49U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BYA49U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CBL08 On 02/11/2016 Spot Bond  |        |            | 9.97500   | 104.59180 | 9.97500            | 104.50809          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CBL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 102.08000          |                   |            |  | 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>             |
| CBL12 On 06/09/2018 Spot Bond |        |            | 15.44500  | 97.63489  | 15.44500           | 97.51655           |                   |            |  | 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            | 101.65920          |                   |            |  | 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 |        |            | 13.24500  | 96.72535  | 13.24500           | 96.62428           |                   |            |  | 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 |        |            | 9.18500   | 102.26448 | 9.18500            | 102.18964          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total CBL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For CBL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| CBL17 On 23/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88940           |                   |            |  | 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 |        |            | 13.24500  | 99.73283  | 13.24500           | 99.62746           |                   |            |  | 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            | 96.62009           |                   |            |  | 0.00        | 0                | 110,000,000          |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,000</b>   |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>110,000,000</b>   |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.20500  | 96.94656  | 10.20500           | 96.86793           |                   |            |  | 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            | 102.12108          |                   |            |  | 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            | 100.07594          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL25 On 06/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92683           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL26 On 06/05/2021 Spot Bond |        |            | 10.50500  | 105.01833 | 10.50500           | 104.93071          |                   |                             | 0.00        | 0                  | 200,000,000        |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b> |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b> |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.55000  | 111.25246 | 10.55000           | 111.15875          |                   | 6,752,000,000,000.00        |             | 640,000,000        | 320,000,000        |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,752,000,000,000.00</b> |             | <b>640,000,000</b> | <b>320,000,000</b> |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   | <b>6,752,000,000,000.00</b> |             | <b>640,000,000</b> | <b>320,000,000</b> |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.60500  | 107.06634 | 10.60500           | 106.97569          |                   | 4,878,300,000,000.00        |             | 460,000,000        | 580,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,878,300,000,000.00</b> |             | <b>460,000,000</b> | <b>580,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   | <b>4,878,300,000,000.00</b> |             | <b>460,000,000</b> | <b>580,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.62500  | 107.37267 | 10.62500           | 107.28209          |                   | 0.00                        |             | 0                  | 20,000,000         |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>20,000,000</b>  |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>20,000,000</b>  |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00837          |                   | 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>           |
| CGR14 On 13/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.12358          |                   | 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  | 110.97480 | 10.00000           | 110.88810          |                   | 0.00                        |             | 0                  | 0                  |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |
| CGR15 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64975          |                   | 0.00                        |             | 0                  | 0                  |
| <b>Total CGR15 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |
| <b>Total For CGR15</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |
| CGR16 On 22/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30183          |                   | 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            | 100.33627          |                   | 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 | 21.17597  | 100.00000          | 21.02245           |                   | 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 | 33.18791  | 100.00000          | 32.94730           |                   | 0.00                        |             | 0                  | 0                  |
| <b>Total CGR19U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For CGR19U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR20 On 03/07/2018 Spot Bond |        |            | 100.00000 | 30.94838  | 100.00000          | 30.72401           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR20U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR20U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR21 On 12/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78719          |                   |            | 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>      |
| CGR22 On 08/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93204           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR23 On 08/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91176           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR24 On 08/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90340           |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR25 On 27/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21725          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR26 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97508          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR26</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            | 101.01033          |                   |            | 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            | 101.04393          |                   |            | 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            | 101.08284          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG06 On 28/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90170          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 102.03828          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG09L On 07/06/2019 Spot Bond |        |            | 100.00000 | 20.27685  | 100.00000          | 20.08752           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG10 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG11 On 29/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20155          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG12 On 29/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20954          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG12</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>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 101.02364 | 10.11000           | 100.94245          |                   |            |  | 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>      |
| CLN191 On 23/08/2016 Spot Bond |        |            | 2.76000   | 133.61393 | 2.76000            | 133.56234          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN191 On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.29780          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN192 On 29/08/2021 Spot Bond |        |            | 3.14000   | 131.16188 | 3.14000            | 133.58807          |                   |            |  | 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   | 103.58649 | 8.25000            | 103.51667          |                   |            |  | 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 |        |            | 2.93000   | 140.59051 | 2.93000            | 134.15774          |                   |            |  | 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   | 139.09767 | 2.40000            | 132.73855          |                   |            |  | 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>      |
| CLN199 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62240          |                   |            |  | 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 |        |            | 9.24000   | 102.44463 | 9.24000            | 102.36823          |                   |            |  | 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            | 100.40946          |                   |            |  | 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            | 100.40946          |                   |            |  | 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 |        |            | 9.29000   | 102.41954 | 9.29000            | 102.34283          |                   |            |  | 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 |        |            | 9.29000   | 102.41954 | 9.29000            | 102.34283          |                   |            |  | 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 |        |            | 9.34000   | 101.15616 | 9.34000            | 101.08093          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <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            | 101.23227          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN226 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33927          |                   |            |  | 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  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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            | 99.77200           |                   |            |  | 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            | 101.86223          |                   |            |  | 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 |        |            | 13.50000  | 95.55952  | 13.50000           | 95.45669           |                   |            |  | 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   | 104.25539 | 9.35000            | 104.17691          |                   |            |  | 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            | 101.27443          |                   |            |  | 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            | 101.15694          |                   |            |  | 0.00        | 69,000,000        | 69,000,000        |
| <b>Total CLN257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>69,000,000</b> | <b>69,000,000</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 CLN257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>69,000,000</b> | <b>69,000,000</b> |
| CLN257 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30538          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN258 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30538          |                   |            |  | 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>          |
| CLN259 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30538          |                   |            |  | 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>          |
| CLN260 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13130          |                   |            |  | 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>          |
| CLN261 On 26/03/2019 Spot Bond |        |            | 9.67500   | 103.46082 | 9.67500            | 103.38116          |                   |            |  | 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>          |
| CLN262 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33953          |                   |            |  | 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>          |
| CLN268 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.80528          |                   |            |  | 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>          |
| CLN269 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31357          |                   |            |  | 0.00        | 94,000,000        | 94,000,000        |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>94,000,000</b> | <b>94,000,000</b> |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>94,000,000</b> | <b>94,000,000</b> |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15760          |                   |            |  | 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>          |
| CLN273 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28859          |                   |            |  | 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>          |
| CLN274 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80492          |                   |            |  | 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>          |
| CLN275 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03922          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN277 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37775          |                   |            | 0.00        | 43,000,000        | 43,000,000        |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>43,000,000</b> | <b>43,000,000</b> |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>43,000,000</b> | <b>43,000,000</b> |
| CLN280 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85094          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN280</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN288 On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03521          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN289 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90210          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN290 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20187          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN291 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11772          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN292 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.25166          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN293 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96047          |                   |            | 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>          |
| CLN294 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10719          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN294 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN294</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN295 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97817          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN296 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30320          |                   |            | 0.00        | 0                 | 0                 |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN296 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96054          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23325          |                   |            |  | 0.00        | 100,000,000        | 50,000,000        |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02497          |                   |            |  | 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>          |
| CLN299 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 165.48048          |                   |            |  | 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            | 101.92474          |                   |            |  | 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            | 165.58964          |                   |            |  | 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            | 164.82517          |                   |            |  | 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            | 165.39683          |                   |            |  | 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>          |
| CLN305 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.73931           |                   |            |  | 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 |        |            | 11.22000  | 94.77874  | 11.22000           | 94.69443           |                   |            |  | 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 |        |            | 11.74000  | 96.26984  | 11.74000           | 96.18035           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLN315 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98612          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.32183          |                   |            |  | 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            | 99.74466           |                   |            |  | 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            | 100.28623          |                   |            |  | 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            | 100.03082          |                   |            |  | 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   | 102.33891 | 8.80500            | 102.29724          |                   |            |  | 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 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28860          |                   |            |  | 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            | 101.22859          |                   |            |  | 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            | 101.24727          |                   |            |  | 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            | 101.31926          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25723          |                   |            |  | 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>      |
| CLN328 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35677          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN33: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98612          |                   |            |  | 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>      |
| CLN33: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 143.75296          |                   |            |  | 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>      |
| CLN33: On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21050          |                   |            |  | 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>      |
| CLN34: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99097          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34: On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40620          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34: On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34: On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20879          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96668          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35: On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19770          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN35: On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.02314          |                   |            |  | 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            | 100.28476          |                   |            |  | 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            | 101.09282          |                   |            |  | 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 |        |            | 10.40000  | 104.79420 | 10.40000           | 104.70763          |                   |            |  | 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            | 101.17678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN363 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91529           |                   |            |  | 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 |        |            | 12.54000  | 107.05717 | 12.54000           | 106.95108          |                   |            |  | 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            | 99.91209           |                   |            |  | 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 |        |            | 12.57000  | 100.75172 | 12.57000           | 100.65127          |                   |            |  | 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  | 105.10155 | 10.02000           | 105.01781          |                   |            |  | 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            | 99.91209           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN371 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27081          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN371 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 82.50628           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16118          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN373 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18235          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN374 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18251          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN375 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02205          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN376 On 20/03/2021 Spot Bond |        |            | 9.90500   | 103.67320 | 9.90500            | 103.59152          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN377 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86326          |                   |            |  | 0.00        | 80,000,000        | 40,000,000        |
| <b>Total CLN377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| <b>Total For CLN377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| CLN378 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28834          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 101.83557 | 10.98000           | 101.74687          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN380 On 20/09/2024 Spot Bond |        |            | 11.00000  | 104.18819 | 11.00000           | 104.09727          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| CLN382 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30658          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.34281          |                   |            |  | 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 |        |            | 12.33000  | 103.09221 | 12.33000           | 102.99170          |                   |            |  | 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            | 101.41600          |                   |            |  | 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            | 101.18223          |                   |            |  | 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            | 100.28532          |                   |            |  | 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            | 101.25091          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN388 On 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            | 100.86796          |                   |            |  | 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 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13274          |                   |            |  | 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            | 86.30848           |                   |            |  | 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            | 101.18857          |                   |            |  | 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            | 101.56357          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.27586          |                   |            |  | 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            | 102.18673          |                   |            |  | 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            | 99.75322           |                   |            |  | 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            | 99.75456           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN400 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18847          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN400 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31903          |                   |            |  | 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            | 100.92780          |                   |            |  | 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            | 100.92780          |                   |            |  | 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            | 102.29917          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN404 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 84.46737           |                   |            |  | 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            | 101.19469          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN407 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN410 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30664          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN411 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN412 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN413 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN414 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53011          |                   |            |  | 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>      |
| CLN415 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35634          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN416 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57380          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN417 On 20/09/2020 Spot Bond |        |            | 4.00000   | 101.52906 | 4.00000            | 100.31607          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN418 On 23/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27201          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN419 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN420 On 18/04/2028 Spot Bond |        |            | 7.01000   | 44.67708  | 7.01000            | 45.25542           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN421 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43089          |                   |            |  | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN420</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN421 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN421</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN422 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN422</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74079          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN423 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN423</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN424 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN424</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.87404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN425 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN425</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69746          |                   |            |  | 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>      |
| CLN42 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34425          |                   |            |  | 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>      |
| CLN42 On 15/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.74441           |                   |            |  | 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>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67888          |                   |            |  | 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>      |
| CLN43 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.42712          |                   |            |  | 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>      |
| CLN43 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88750          |                   |            |  | 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>      |
| CLN43 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01272          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN432 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 102.08675          |                   |            |  | 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            | 107.16901          |                   |            |  | 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            | 100.90835          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 101.30045          |                   |            |  | 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            | 101.21578          |                   |            |  | 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 22/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.98171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN438 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN438</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN438 On 03/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02496          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN439 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.99738          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN440 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN441 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94450          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN442 On 06/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92370          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN443 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN443</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN443 On 23/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05690          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN444 On 24/05/2021 Spot Bond |        |            | 10.57500  | 105.14586 | 10.57500           | 105.05756          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN445 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN446</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN446 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN447 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN447</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN447 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN448 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82413          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN449 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN450 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81256          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN451 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN451</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN451 On 31/01/2022 Spot Bond |        |            | 3.63000   | 132.85809 | 3.63000            | 132.79791          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN452 On 18/04/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 189.17333          |                   |            |  | 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  |        |            | 9.03000   | 95.97358  | 9.03000            | 95.90412           |                   |            |  | 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  |        |            | 8.64500   | 37.83956  | 8.64500            | 166.45930          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN88 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN88</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN89 On 02/03/2028 Spot Bond  |        |            | 8.64500   | 38.33271  | 8.64500            | 166.93173          |                   |            |  | 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>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67341          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24468          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67687          |                   |            |  | 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            | 101.20120          |                   |            |  | 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            | 100.28623          |                   |            |  | 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            | 101.10904          |                   |            |  | 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            | 101.15759          |                   |            |  | 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            | 99.29843           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| <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            | 101.15753          |                   |                             | 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            | 101.20091          |                   |                             | 0.00               | 0                    | 0             |
| <b>Total CLNF15 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For CLNF15</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| COH00 On 26/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96626          |                   |                             | 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            | 100.57863          |                   |                             | 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 |        |            | 9.42000   | 104.92103 | 9.42000            | 104.83368          |                   |                             | 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 |        |            | 9.28000   | 101.09024 | 9.28000            | 101.01510          |                   | 8,574,720,000,000.00        | 924,000,000        | 1,790,259,900        |               |
| <b>Total COJ04 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>8,574,720,000,000.00</b> | <b>924,000,000</b> | <b>1,790,259,900</b> |               |
| <b>Total For COJ04</b>        |        |            |           |           |                    |                    |                   | <b>8,574,720,000,000.00</b> | <b>924,000,000</b> | <b>1,790,259,900</b> |               |
| COJ05 On 05/06/2023 Spot Bond |        |            | 9.95500   | 113.05642 | 9.95500            | 112.96643          |                   | 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 |        |            | 10.11500  | 106.42648 | 10.11500           | 106.34089          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total COJ07 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For COJ07</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| COJ08 On 22/06/2026 Spot Bond |        |            | 10.88500  | 104.83946 | 10.88500           | 104.74842          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total COJ08 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For COJ08</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| COJG0 On 09/06/2024 Spot Bond |        |            | 10.29000  | 101.05876 | 10.29000           | 100.97568          |                   | 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 |        |            | 10.46500  | 96.75706  | 10.46500           | 96.67619           |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total COT01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For COT01</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| COT02 On 03/04/2028 Spot Bond |        |            | 11.37500  | 96.02533  | 11.37500           | 95.93829           |                   | 0.00                        | 0                  | 450,000,000          |               |
| <b>Total COT02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>450,000,000</b>   |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>450,000,000</b> |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.37500  | 89.33980  | 11.37500           | 89.25883           |                   |            |  | 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>           |
| CPL000 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>           |
| CPL010 On 12/12/2019 Spot Bond |        |            | 100.00000 | 14.75829  | 100.00000          | 14.65129           |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL022 On 23/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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>           |
| CPL020 On 12/03/2020 Spot Bond |        |            | 100.00000 | 12.71800  | 100.00000          | 12.62579           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CPL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CPL030 On 12/12/2018 Spot Bond |        |            | 100.00000 | 21.40003  | 100.00000          | 21.24488           |                   |            |  | 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>           |
| CPL040 On 26/08/2016 Spot Bond |        |            | 100.00000 | 97.66688  | 100.00000          | 96.90782           |                   |            |  | 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>           |
| CPL050 On 30/10/2018 Spot Bond |        |            | 100.00000 | 20.76790  | 100.00000          | 20.61732           |                   |            |  | 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>           |
| CPL060 On 30/11/2018 Spot Bond |        |            | 100.00000 | 24.07237  | 100.00000          | 23.89785           |                   |            |  | 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  |        |            | 11.88000  | 95.40470  | 11.88000           | 95.31498           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DEN38 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 31.42452  | 100.00000          | 31.19669           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DEN39 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 24.19796  | 100.00000          | 24.02252           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DEN40 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 32.07012  | 100.00000          | 31.83762           |                   |            |  | 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 29/09/2017 Spot Bond  |        |            | 8.30000   | 100.90866 | 8.30000            | 100.84177          |                   |            |  | 0.00        | 0                | 20,000,000         |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b>  |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b>  |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 6.86000   | 102.44890 | 6.86000            | 102.39258          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG44/R203 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG44/R203</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DENG5 On 19/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77509          |                   |            |  | 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>           |
| DENG5 On 04/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02110          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DENG6 On 27/01/2017 Spot Bond  |        |            | 8.75000   | 96.03999  | 8.75000            | 99.97609           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DENG6 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.59144          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DENG6 On 03/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.45372          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DLTB02 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38641          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DLTB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DLTB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DLTB03 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65804          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total DLTB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| <b>Total For DLTB03</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>100,000,000</b> |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 42.05828  | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 42.05828  | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total DLTB03/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For DLTB03/JIBAR</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| DLTC12 On 03/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 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>           |
| DLTC12 On 03/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total DLTC13 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For DLTC13</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| DNG60 On 04/08/2017 Spot Bond  |        |            | 100.00000 | 57.76943  | 100.00000          | 57.42700           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total DNG60U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For DNG60U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| DOL003 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49951          |                   |                             | 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            | 100.42546          |                   |                             | 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            | 101.32567          |                   |                             | 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            | 62.61710           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total DOL009 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For DOL009</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| DV2021 On 18/06/2021 Spot Bond |        |            | 9.64500   | 98.89455  | 9.64500            | 98.81822           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| DV22 On 07/02/2020 Spot Bond   |        |            | 9.58000   | 99.64634  | 9.58000            | 99.56980           |                   | 9,196,800,000,000.00        |             | 960,000,000        | 497,100,000        |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>9,196,800,000,000.00</b> |             | <b>960,000,000</b> | <b>497,100,000</b> |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>9,196,800,000,000.00</b> |             | <b>960,000,000</b> | <b>497,100,000</b> |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 14.78222  | 100.00000          | 14.68411           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total DV22/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For DV22/R207</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| DV23 On 27/02/2023 Spot Bond   |        |            | 9.95000   | 104.70314 | 9.95000            | 104.61938          |                   |                             | 0.00        | 0                  | 100,000,000        |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 14.82159  | 100.00000          | 14.72286           |                   |            |  | 0.00        | 0                | 0                  |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 14.82159  | 100.00000          | 14.72286           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV24 On 18/02/2024 Spot Bond   |        |            | 10.00000  | 98.12774  | 10.00000           | 102.87700          |                   |            |  | 0.00        | 0                | 220,000,000        |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>220,000,000</b> |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>220,000,000</b> |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 99.74038  | 9.69000            | 104.49127          |                   |            |  | 0.00        | 0                | 0                  |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 99.74038  | 9.69000            | 104.49127          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV29 On 18/02/2029 Spot Bond   |        |            | 10.86000  | 94.59248  | 10.86000           | 99.54103           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 99.72967  | 10.10000           | 104.68098          |                   |            |  | 0.00        | 0                | 0                  |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 99.72967  | 10.10000           | 104.68098          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVC01: On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63144          |                   |            |  | 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 16/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09891          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVC017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVC01: On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59481          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVC018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVC018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVC01: On 01/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43432          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVC019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVC02: On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67318          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVC020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVC020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVC02: On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.67668          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total DVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC02: On 16/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06706          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVC022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC02: On 16/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09737          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVC023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC02: On 16/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.28904          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVC024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF16 On 19/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76346          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF17 On 18/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94318          |                   |            |  | 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            | 100.54375          |                   |            |  | 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>             |
| DVF19 On 31/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.72659          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total DVF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For DVF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.58000   | 116.55211 | 8.58000            | 116.47232          |                   |            |  | 0.00        | 0                | 8,557,039,800        |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,557,039,800</b> |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,557,039,800</b> |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 17.13741  | 100.00000          | 17.02450           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total E170/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For E170/R207</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ECN20 On 14/03/2020 Spot Bond  |        |            | 9.55000   | 104.13534 | 9.55000            | 104.05617          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ECN20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ECN20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ECN22 On 14/03/2022 Spot Bond  |        |            | 9.70500   | 104.06702 | 9.70500            | 103.98666          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 9.93000   | 104.06012 | 9.93000            | 103.97794          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 2.96000   | 106.89648 | 2.96000            | 106.85382          |                   |            |  | 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>      |
| 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            | 100.28018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFS00B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.00000          |                   |            |  | 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            | 100.22733          |                   |            |  | 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>      |
| EFS0CI On 28/10/2023 Spot Bond  |        |            | 100.00000 | 16.88196  | 100.00000          | 16.75958           |                   |            |  | 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   |        |            | 2.39500   | 106.73124 | 2.39500            | 106.69349          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 109.28303 | 2.25000            | 109.24564          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL28 On 02/05/2028 Spot Bond    |        |            | 2.33000   | 131.07840 | 2.33000            | 131.03274          |                   |            |  | 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    |        |            | 2.29000   | 118.81946 | 2.29000            | 118.77846          |                   |            |  | 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    |        |            | 2.33000   | 117.52608 | 2.33000            | 117.48513          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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    |        |            | 2.31000   | 110.41813 | 2.31000            | 110.37972          |                   |            |  | 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    |        |            | 2.37500   | 107.16370 | 2.37500            | 107.12597          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 109.28303 | 2.25000            | 109.24564          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL36/I2038</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM01 On 28/07/2020 Spot Bond   |        |            | 10.03500  | 101.99347 | 10.03500           | 101.91209          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM02 On 11/03/2021 Spot Bond   |        |            | 9.77500   | 107.78078 | 9.77500            | 107.69695          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM03 On 04/05/2024 Spot Bond   |        |            | 10.42500  | 100.63104 | 10.42500           | 100.54770          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM03 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM03</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM04 On 16/05/2028 Spot Bond   |        |            | 10.64500  | 92.19183  | 10.64500           | 96.06512           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM05 On 17/04/2029 Spot Bond   |        |            | 10.91000  | 101.63227 | 10.91000           | 102.11702          |                   |            |  | 0.00        | 0                | 2,999,999,700        |
| <b>Total EMM05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,999,999,700</b> |
| <b>Total For EMM05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,999,999,700</b> |
| EMM06 On 23/06/2025 Spot Bond   |        |            | 10.52500  | 99.70224  | 10.52500           | 100.25297          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM06</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF002 On 28/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64631          |                   |            |  | 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            | 101.25930          |                   |            |  | 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            | 99.93106           |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| EPF004 On 06/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93339           |                   |            |  | 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>      |
| EPF005 On 19/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88376          |                   |            |  | 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>      |
| EPF006 On 02/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58079          |                   |            |  | 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>      |
| EPF007 On 01/09/2018 Spot Bond |        |            | 100.00000 | 15.82847  | 100.00000          | 15.71372           |                   |            |  | 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>      |
| EPF01U On 01/09/2019 Spot Bond |        |            | 100.00000 | 6.48334   | 100.00000          | 6.43634            |                   |            |  | 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>      |
| EPF02U On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70407          |                   |            |  | 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>      |
| EPFC18 On 04/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02147          |                   |            |  | 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>      |
| EPFC21 On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64774          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC22 On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.67295          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC23 On 22/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73410          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC24 On 04/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.07333           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| EQS05, On 25/04/2017 Spot Bond |        |            | 100.00000 | 58.01294  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS05/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 96.98661           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS07 On 09/04/2018 Spot Bond  |        |            | 12.74500  | 96.85022  | 12.74500           | 96.75218           |                   |            |  | 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            | 98.73062           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS08A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS08, On 04/10/2018 Spot Bond |        |            | 100.00000 | 23.31294  | 100.00000          | 23.14392           |                   |            |  | 0.00        | 0                | 0             |
| EQS08, On 04/10/2018 Spot Bond |        |            | 100.00000 | 23.43075  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS08A/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS09 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.03150          |                   |            |  | 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>      |
| ERS3B, On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B, On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B, On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06314          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 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            | 102.12326          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| ERS3C On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.28089          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA1: On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS12/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS12/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 ERS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93782          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85915          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91375          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86133          |                   |            |  | 0.00        | 1,000,000,000        | 500,000,000        |
| <b>Total ERS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For ERS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83948          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA2: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93779          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.01197          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ERSA2: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97600          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ERS22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ERS22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|------------------------|
| ES18 On 20/04/2018 Spot Bond   |        |            | 8.34500   | 104.16415 | 8.34500            | 104.09437          |                   |            | 35,231,642,008,000.00        | 4,221,886,400        | 44,350,000,000         |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>15,231,642,008,000.00</b> | <b>4,221,886,400</b> | <b>44,350,000,000</b>  |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   |            | <b>15,231,642,008,000.00</b> | <b>4,221,886,400</b> | <b>44,350,000,000</b>  |
| ES18/R On 20/04/2018 Spot Bond |        |            | 9.25000   | 102.75495 | 9.25000            | 102.67881          |                   |            | 0.00                         | 0                    | 0                      |
| <b>Total ES18/R204 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| <b>Total For ES18/R204</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| ES23 On 25/01/2023 Spot Bond   |        |            | 9.06000   | 104.89561 | 9.06000            | 104.81987          |                   |            | 223,029,114,000.00           | 24,616,900           | 5,023,600,000          |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>223,029,114,000.00</b>    | <b>24,616,900</b>    | <b>5,023,600,000</b>   |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            | <b>223,029,114,000.00</b>    | <b>24,616,900</b>    | <b>5,023,600,000</b>   |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 100.37192 | 10.00000           | 100.29211          |                   |            | 0.00                         | 0                    | 0                      |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| ES26 On 02/04/2026 Spot Bond   |        |            | 9.50500   | 92.42086  | 9.50500            | 92.35054           |                   |            | 2,042,597,886,000.00         | 214,897,200          | 12,361,132,900         |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,042,597,886,000.00</b>  | <b>214,897,200</b>   | <b>12,361,132,900</b>  |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>2,042,597,886,000.00</b>  | <b>214,897,200</b>   | <b>12,361,132,900</b>  |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.72944 | 7.85000            | 102.66462          |                   |            | 0.00                         | 0                    | 0                      |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| ES33 On 15/09/2033 Spot Bond   |        |            | 10.15500  | 81.61959  | 10.14500           | 81.62096           |                   |            | 1,410,785,406,000.00         | 138,925,200          | 130,520,409,600        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,410,785,406,000.00</b>  | <b>138,925,200</b>   | <b>130,520,409,600</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>1,410,785,406,000.00</b>  | <b>138,925,200</b>   | <b>130,520,409,600</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.96419 | 7.50000            | 102.90241          |                   |            | 0.00                         | 0                    | 0                      |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| ES42 On 25/04/2042 Spot Bond   |        |            | 10.25500  | 86.60674  | 10.25500           | 86.53577           |                   |            | 326,428,956,000.00           | 31,831,200           | 51,810,000,000         |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>326,428,956,000.00</b>    | <b>31,831,200</b>    | <b>51,810,000,000</b>  |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>326,428,956,000.00</b>    | <b>31,831,200</b>    | <b>51,810,000,000</b>  |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 102.41688 | 8.50000            | 102.34701          |                   |            | 0.00                         | 0                    | 0                      |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>               |
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44846          |                   |            | 0.00                         | 0                    | 7,500,000,000          |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>7,500,000,000</b>   |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>7,500,000,000</b>   |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.71436           |                   |            | 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>               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FIF01U On 01/11/2018 Spot Bond |        |            | 100.00000 | 21.49811  | 100.00000          | 21.29738           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FIF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FIF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FIF02U On 01/11/2018 Spot Bond |        |            | 100.00000 | 21.59554  | 100.00000          | 21.39390           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FIF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FIF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FIF03U On 01/11/2018 Spot Bond |        |            | 100.00000 | 21.71954  | 100.00000          | 21.51673           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FIF04U On 01/11/2018 Spot Bond |        |            | 100.00000 | 21.84353  | 100.00000          | 21.63958           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FIFB04 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83518          |                   |            |  | 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            | 101.67350          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FIFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <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            | 101.72909          |                   |            |  | 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            | 101.72862          |                   |            |  | 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>          |
| FIFB08 On 31/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66435          |                   |            |  | 0.00        | 0                | 30,000,000        |
| <b>Total FIFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| <b>Total For FIFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| FIFB09 On 27/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98984          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FIFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FIFB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FIFC23 On 23/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71206          |                   |            |  | 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>          |
| FIFC25 On 07/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67810          |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FIFC27 On 06/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38526          |                   |            |  | 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>           |
| FIFC28 On 10/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.95843          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FIFC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FIFC29 On 06/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32303          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FIFC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.18788   | 100.00000          | 0.18652            |                   |            |  | 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 | 0.18788   | 100.00000          | 0.18652            |                   |            |  | 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 | 10.59513  | 100.00000          | 10.51832           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 10.31678  | 100.00000          | 10.24198           |                   |            |  | 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            | 101.24142          |                   |            |  | 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            | 101.18292          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FR2A4B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4C On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36585          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FR2A4C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44873          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 9.85500   | 98.29320  | 9.85500            | 98.21572           |                   |            |  | 0.00        | 0                | 385,604,900        |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>385,604,900</b> |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>385,604,900</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRB09 On 10/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23817          |                   |            | 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            | 100.28498          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB11 On 11/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.61898          |                   |            | 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            | 101.56313          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB13 On 02/06/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70964          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB14 On 02/06/2026 Spot Bond |        |            | 10.60500  | 98.16449  | 10.60500           | 99.47949           |                   |            | 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            | 102.96404          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB16 On 08/07/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68466          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB17 On 08/01/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85275          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB17/On 08/01/2027 Spot Bond |        |            | 100.00000 | 11.76138  | 100.00000          | 11.67611           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB17/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB17/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB18 On 13/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72172          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB19 On 14/04/2021 Spot Bond |        |            | 11.80500  | 105.77244 | 11.80500           | 105.67305          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRB20 On 15/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.65727          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRB20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 10.54500  | 104.52537 | 10.54500           | 104.43736          |                   |            | 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            | 102.11500          |                   |            | 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 |        |            | 2.23000   | 141.62924 | 2.23000            | 142.53087          |                   |            | 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 |        |            | 2.61000   | 120.09650 | 2.61000            | 283.50437          |                   |            | 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 |        |            | 2.42500   | 114.06224 | 2.42500            | 121.20412          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.48000   | 92.55475  | 3.48000            | 159.19072          |                   |            | 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 |        |            | 3.22000   | 103.61794 | 3.22000            | 207.11141          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 3.71500   | 92.98560  | 3.71500            | 93.40920           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 30/11/2020 Spot Bond  |        |            | 7.24400   | 73.96862  | 7.24400            | 73.45932           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 9.26900   | 48.25079  | 9.26900            | 47.37065           |                   |            | 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  |        |            | 9.52000   | 46.84597  | 9.52000            | 45.94736           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC04 On 15/03/2017 Spot Bond  |        |            | 100.00000 | 58.36492  | 100.00000          | 57.94178           |                   |            | 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>      |
| FRC05 On 13/10/2018 Spot Bond  |        |            | 100.00000 | 23.00112  | 100.00000          | 22.78636           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC06 On 31/12/2017 Spot Bond  |        |            | 100.00000 | 43.11358  | 100.00000          | 42.80101           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC107 On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99973          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC109 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36921          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC112 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20743          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC113 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30951          |                   |            | 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>      |
| FRC115 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.38107 | 7.47000            | 98.00000           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC115 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC115</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC116 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.38107 | 7.47000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30702          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC118</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC119 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC120 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC12: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25350          |                   |            |  | 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            | 101.40029          |                   |            |  | 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            | 101.28835          |                   |            |  | 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   | 100.30616 | 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            | 101.35912          |                   |            |  | 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>      |
| <b>Total For FRC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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            | 101.63595          |                   |            |  | 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            | 101.59256          |                   |            |  | 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 | 43.37074  | 100.09221          | 43.05604           |                   |            |  | 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            | 101.18493          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.66506          |                   |            | 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            | 101.28450          |                   |            | 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   | 94.23704  | 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            | 101.29698          |                   |            | 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            | 101.19865          |                   |            | 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            | 101.23227          |                   |            | 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            | 101.56162          |                   |            | 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            | 101.21359          |                   |            | 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  | 76.08620  | 13.22500           | 76.00554           |                   |            | 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            | 101.15392          |                   |            | 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            | 101.15517          |                   |            | 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            | 101.60542          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC167</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC168 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13211          |                   |            |  | 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>      |
| FRC169 On 31/01/2025 Spot Bond |        |            | 3.65500   | 106.62128 | 3.65500            | 110.25849          |                   |            |  | 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>      |
| FRC170 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24478          |                   |            |  | 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>      |
| FRC171 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24478          |                   |            |  | 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>      |
| FRC172 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99658          |                   |            |  | 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>      |
| FRC173 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98612          |                   |            |  | 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>      |
| FRC174 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24478          |                   |            |  | 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>      |
| FRC176 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18244          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC177 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC178 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91609           |                   |            |  | 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>      |
| FRC179 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32776          |                   |            |  | 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>      |
| FRC181 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93721           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC18: On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28691          |                   |            |  | 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            | 101.49956          |                   |            |  | 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            | 101.49832          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23241          |                   |            |  | 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            | 101.23241          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79148          |                   |            |  | 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            | 100.82787          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46902          |                   |            |  | 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 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46902          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC20 On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92663           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC204 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC204</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 06/05/2017 Spot Bond |        |            | 8.75000   | 100.04706 | 8.75000            | 99.97648           |                   |            | 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            | 101.21240          |                   |            | 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 | 11.75053  | 100.00000          | 11.66533           |                   |            | 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 | 10.86903  | 100.00000          | 10.79023           |                   |            | 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            | 96.86101           |                   |            | 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 | 16.08920  | 100.00000          | 15.97255           |                   |            | 0.00        | 0                | 0             |
| FRC21 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26961          |                   |            | 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 | 56.97349  | 100.00000          | 56.56043           |                   |            | 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            | 99.92860           |                   |            | 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 | 11.68802  | 100.00000          | 11.60328           |                   |            | 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 | 38.58493  | 100.00000          | 45.76354           |                   |            | 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            | 99.92856           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC215 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC215 On 07/11/2017 Spot Bond |        |            | 100.00000 | 38.56471  | 100.00000          | 45.74592           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC216 On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92873           |                   |            |  | 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            | 99.93202           |                   |            |  | 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            | 100.02370          |                   |            |  | 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            | 100.02227          |                   |            |  | 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 |        |            | 3.04000   | 136.85961 | 3.04000            | 136.80411          |                   |            |  | 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            | 102.07087          |                   |            |  | 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            | 102.04707          |                   |            |  | 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            | 102.04707          |                   |            |  | 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            | 101.97202          |                   |            |  | 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            | 101.31569          |                   |            |  | 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            | 101.15475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For FRC228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC22: On 30/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05908          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRC229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC23: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28796          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRC230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC23: On 25/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97546          |                   |            |  | 0.00        | 1,410,000,000        | 1,410,000,000        |
| <b>Total FRC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,410,000,000</b> | <b>1,410,000,000</b> |
| <b>Total For FRC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,410,000,000</b> | <b>1,410,000,000</b> |
| FRC23: On 31/01/2022 Spot Bond |        |            | 3.90000   | 131.07157 | 3.90000            | 131.00937          |                   |            |  | 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            | 101.79894          |                   |            |  | 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            | 100.36487          |                   |            |  | 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>             |
| FRC23: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99031           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC23: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.05730           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC23: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65524          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRC238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC23: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.63320           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRC239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87335          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRC240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.40869           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRC241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.96564           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.92461          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43938          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.39265           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.10893           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 78.88469           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.48898          |                   |            |  | 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            | 100.21072          |                   |            |  | 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  |        |            | 3.57000   | 111.50428 | 3.57000            | 133.19914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.30191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC68 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond |        |            | 3.62000   | 104.43454 | 3.62000            | 132.86469          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 3.60000   | 102.65336 | 3.60000            | 132.99836          |                   |            |  | 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 |        |            | 3.41000   | 100.01055 | 3.41000            | 138.49615          |                   |            |  | 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 |        |            | 3.48000   | 102.90810 | 3.48000            | 154.39351          |                   |            |  | 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            | 100.23254          |                   |            |  | 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            | 101.15755          |                   |            |  | 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            | 101.29449          |                   |            |  | 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            | 101.47845          |                   |            |  | 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            | 101.43125          |                   |            |  | 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            | 101.26108          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC94A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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            | 101.25983          |                   |            |  | 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>           |
| FRD01 On 31/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22391          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRD013 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRD013</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRD01 On 22/12/2018 Spot Bond |        |            | 100.00000 | 21.85897  | 100.00000          | 21.70049           |                   |            |  | 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>           |
| FRD09 On 26/06/2017 Spot Bond |        |            | 100.00000 | 60.71355  | 100.00000          | 60.27337           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRD09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRD09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRD11 On 08/11/2016 Spot Bond |        |            | 100.00000 | 79.86871  | 100.00000          | 99.19137           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRD11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRD11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRD13 On 31/12/2019 Spot Bond |        |            | 100.00000 | 15.45331  | 100.00000          | 15.34127           |                   |            |  | 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>           |
| FRJ17 On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22854          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRJ17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRJ18 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.43914          |                   |            |  | 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            | 100.50192          |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total FRJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For FRJ19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| FRJ20 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.62210           |                   |            |  | 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            | 100.06543          |                   |            |  | 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            | 101.34858          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRJ25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS011 On 13/05/2021 Spot Bond |        |            | 100.00000 | 3.65947   | 100.00000          | 3.63839            |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS021 On 13/05/2021 Spot Bond |        |            | 100.00000 | 3.65947   | 100.00000          | 3.63839            |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS101 On 15/01/2024 Spot Bond |        |            | 2.13800   | 85.44216  | 2.13800            | 114.79801          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS101 On 31/01/2038 Spot Bond |        |            | 2.49500   | 110.92083 | 2.49500            | 120.18946          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS102 On 21/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35656          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS103 On 23/01/2024 Spot Bond |        |            | 10.38000  | 100.44654 | 10.38000           | 100.36267          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS104 On 23/01/2024 Spot Bond |        |            | 10.38000  | 100.44654 | 10.38000           | 100.36267          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS105 On 31/01/2038 Spot Bond |        |            | 2.63500   | 108.17229 | 2.63500            | 117.39691          |                   |            | 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>      |
| FRS106 On 07/12/2033 Spot Bond |        |            | 2.66000   | 222.94826 | 2.66000            | 222.86435          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS109</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS110 On 31/01/2038 Spot Bond |        |            | 2.60500   | 118.03253 | 2.60500            | 117.98876          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS110</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS111 On 07/12/2033 Spot Bond |        |            | 2.69000   | 222.06836 | 2.69000            | 221.98423          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20780          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/01/2025 Spot Bond |        |            | 2.91000   | 116.79541 | 2.91000            | 116.74926          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 31/03/2038 Spot Bond |        |            | 2.80000   | 114.24840 | 2.80000            | 114.20425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 31/01/2038 Spot Bond |        |            | 2.80000   | 114.24840 | 2.80000            | 114.20425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 2.81000   | 121.10657 | 2.81000            | 218.50573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 07/12/2033 Spot Bond |        |            | 2.86000   | 217.16118 | 2.86000            | 217.07594          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 31/01/2025 Spot Bond |        |            | 2.44000   | 106.02606 | 2.44000            | 105.98819          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS123 On 07/12/2033 Spot Bond |        |            | 2.89000   | 170.72527 | 2.89000            | 216.22353          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/01/2038 Spot Bond |        |            | 3.71000   | 98.45899  | 3.71000            | 98.35624           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS126 On 31/03/2028 Spot Bond |        |            | 3.18000   | 104.18600 | 3.18000            | 163.93979          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS127 On 31/01/2038 Spot Bond |        |            | 3.52500   | 88.51223  | 3.52500            | 101.35155          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS129 On 31/03/2028 Spot Bond |        |            | 3.17000   | 104.31622 | 3.17000            | 164.10089          |                   |            |  | 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>      |
| FRS130 On 11/11/2016 Spot Bond |        |            | 100.00000 | 79.34783  | 100.00000          | 78.83369           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS130</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 31/03/2028 Spot Bond |        |            | 3.23000   | 163.20591 | 3.23000            | 163.13700          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 07/12/2033 Spot Bond |        |            | 3.40000   | 202.03819 | 3.40000            | 202.33927          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 80.91401           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS133 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS133</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 31/01/2038 Spot Bond |        |            | 3.45500   | 89.22021  | 3.45500            | 102.51368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 31/01/2038 Spot Bond |        |            | 3.71000   | 85.55154  | 3.71000            | 98.35624           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 31/01/2038 Spot Bond |        |            | 3.23500   | 92.30257  | 3.23500            | 106.27239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS136 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS136</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 31/03/2028 Spot Bond |        |            | 3.04000   | 166.27970 | 3.04000            | 166.21206          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13 On 07/12/2033 Spot Bond |        |            | 3.17000   | 208.54852 | 3.17000            | 208.46144          |                   |            |  | 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>      |
| FRS13 On 08/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93921           |                   |            |  | 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>      |
| FRS14 On 19/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01142          |                   |            |  | 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>      |
| FRS14 On 03/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.32815          |                   |            |  | 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>      |
| FRS14 On 31/03/2028 Spot Bond |        |            | 3.17000   | 164.16941 | 3.17000            | 164.10089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS142 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 31/03/2028 Spot Bond |        |            | 3.17000   | 164.16941 | 3.17000            | 164.10089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 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>      |
| FRS14: On 31/03/2028 Spot Bond |        |            | 3.46000   | 95.69655  | 3.46000            | 159.50231          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 31/01/2025 Spot Bond |        |            | 3.21000   | 114.13328 | 3.21000            | 114.08543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 31/01/2022 Spot Bond |        |            | 2.74000   | 138.94698 | 2.74000            | 138.89397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 06/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 82.91000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 31/03/2028 Spot Bond |        |            | 3.52000   | 158.37140 | 3.52000            | 158.56963          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 31/03/2028 Spot Bond |        |            | 3.56000   | 157.72729 | 3.56000            | 157.95137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 31/01/2025 Spot Bond |        |            | 3.18000   | 114.39642 | 3.18000            | 114.34873          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 31/03/2028 Spot Bond |        |            | 3.53000   | 158.09429 | 3.53000            | 158.41481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 31/03/2028 Spot Bond |        |            | 3.57000   | 156.75854 | 3.57000            | 157.79724          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15: On 08/08/2017 Spot Bond |        |            | 100.00000 | 44.44444  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS154</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond |        |            | 2.37000   | 121.87685 | 2.37000            | 287.71270          |                   |            |  | 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 |        |            | 2.26000   | 122.70333 | 2.26000            | 289.66633          |                   |            |  | 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 |        |            | 2.98000   | 117.41214 | 2.98000            | 277.15926          |                   |            |  | 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 |        |            | 2.70000   | 100.31243 | 2.70000            | 139.17537          |                   |            |  | 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            | 100.22527          |                   |            |  | 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 |        |            | 2.23000   | 142.57941 | 2.23000            | 142.53087          |                   |            |  | 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>      |
| FRS59 On 07/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74067          |                   |            |  | 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            | 100.02303          |                   |            |  | 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 |        |            | 2.47500   | 117.36895 | 2.47500            | 117.32668          |                   |            |  | 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 | 64.85776  | 104.97509          | 64.36676           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 66.07778  | 101.07593          | 65.59412           |                   |            |  | 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 | 61.69807  | 100.44759          | 61.24897           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For FRS74</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 64.46266  | 100.76967          | 63.99209           |                   |            | 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 |        |            | 2.18000   | 126.49852 | 2.18000            | 126.45586          |                   |            | 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 |        |            | 2.37000   | 97.21645  | 2.37000            | 121.72118          |                   |            | 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            | 99.31435           |                   |            | 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 |        |            | 2.40000   | 96.99118  | 2.40000            | 121.43885          |                   |            | 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            | 101.82870          |                   |            | 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 |        |            | 2.46000   | 121.20556 | 2.46000            | 286.12592          |                   |            | 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            | 99.93134           |                   |            | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total FRS94 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For FRS94</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| FRS96 On 24/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75729          |                   |            | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|--------------------|
| <b>Total For FRS97</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX16 On 15/09/2016 Spot Bond |        |            | 7.14000   | 103.23263 | 7.14000            | 103.17253          |                   |            |                              | 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 |        |            | 8.35500   | 103.50783 | 8.35500            | 103.43879          |                   |            |                              | 0.00                 | 0                    | 0                  |
| <b>Total FRX17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FRX17</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX18 On 14/04/2018 Spot Bond |        |            | 8.57500   | 106.26066 | 8.57500            | 106.18754          |                   |            |                              | 0.00                 | 0                    | 0                  |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX19 On 15/11/2019 Spot Bond |        |            | 8.98000   | 102.10985 | 8.98000            | 102.03676          |                   |            | 63,282,060,000,000.00        | 7,047,000,000        | 2,349,000,000        |                    |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>63,282,060,000,000.00</b> | <b>7,047,000,000</b> | <b>2,349,000,000</b> |                    |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |            | <b>63,282,060,000,000.00</b> | <b>7,047,000,000</b> | <b>2,349,000,000</b> |                    |
| FRX20 On 01/10/2020 Spot Bond |        |            | 9.17500   | 101.62438 | 9.17500            | 101.54968          |                   |            |                              | 0.00                 | 0                    | 0                  |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX23 On 28/02/2023 Spot Bond |        |            | 9.88000   | 93.27378  | 9.88000            | 93.20088           |                   |            |                              | 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 |        |            | 10.07500  | 105.45211 | 10.07500           | 105.36719          |                   |            |                              | 0.00                 | 0                    | 0                  |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX26 On 01/10/2026 Spot Bond |        |            | 10.43500  | 97.55476  | 10.43500           | 97.47346           |                   |            |                              | 0.00                 | 0                    | 500,000,000        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>500,000,000</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>500,000,000</b> |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.54000  | 94.58883  | 10.54000           | 94.50965           |                   |            |                              | 0.00                 | 0                    | 300,000,000        |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>300,000,000</b> |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>300,000,000</b> |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.61000  | 96.26868  | 10.61000           | 96.18670           |                   |            |                              | 0.00                 | 0                    | 0                  |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.70500  | 78.51191  | 10.70500           | 78.44482           |                   |            |                              | 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>           |
| FS1A4 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06410          |                   |            |                              | 0.00                 | 0                    | 0                  |
| <b>Total FS1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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            | 101.09523          |                   |            |  | 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            | 101.62438          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total FS1B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For FS1B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| FS1C1 On 20/03/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18244          |                   |            |  | 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            | 101.34421          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS1D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS1D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2A3 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75760          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS2A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2A3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2A4 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.66928          |                   |            |  | 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            | 101.81434          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS2A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2A5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2B1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87737          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS2B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2C1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.92989          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS2C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2C1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS2D1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.16092          |                   |            |  | 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 | 4.27188   | 100.00000          | 4.24091            |                   |            |  | 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 | 0.71670   | 100.00000          | 0.71151            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS3A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 | 23.61810  | 100.00000          | 23.44687           |                   |            |  | 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 | 3.96246   | 100.00000          | 3.93373            |                   |            |  | 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 | 0.66479   | 100.00000          | 0.65997            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A4L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A5L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4B1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4C1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4D1L On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For FS4D1U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5A1L On 20/04/2019 Spot Bond |        |            | 100.00000 | 9.20075   | 100.00000          | 9.11484            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5A1U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5A1U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5A2L On 20/04/2021 Spot Bond |        |            | 100.00000 | 1.63754   | 100.00000          | 1.62225            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5A2U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5A2U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5A3L On 20/04/2023 Spot Bond |        |            | 100.00000 | 0.29145   | 100.00000          | 0.28872            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5A3U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5A3U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5A4L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.35800   | 100.00000          | 2.34090            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5A4U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5A4U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5A5L On 20/02/2042 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5A5U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5A5U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5B1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.52115   | 100.00000          | 2.49761            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5B1U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5B1U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5C1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.52115   | 100.00000          | 2.49761            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5C1U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5C1U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5D1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.52115   | 100.00000          | 2.49761            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5D1U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5D1U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| FS5E1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.52115   | 100.00000          | 2.49761            |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total FS5E1U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For FS5E1U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| GBL02 On 15/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55602          |                   |                              | 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  |        |            | 9.86500   | 102.81553 | 9.86500            | 102.73441          |                   | 226,895,000,000,000.00       | 23,000,000,000        | 11,500,000,000        |               |
| <b>Total GFC04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>26,895,000,000,000.00</b> | <b>23,000,000,000</b> | <b>11,500,000,000</b> |               |
| <b>Total For GFC04</b>         |        |            |           |           |                    |                    |                   | <b>26,895,000,000,000.00</b> | <b>23,000,000,000</b> | <b>11,500,000,000</b> |               |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68967          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total GH31A1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.73877          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75839          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31B On 25/02/2042 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88589          |                   |            |  | 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            | 102.04273          |                   |            |  | 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            | 102.14073          |                   |            |  | 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             |
| <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>      |
| GPT37 On 26/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50753          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 14.62824  | 100.00000          | 14.52218           |                   |            |  | 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 | 43.78740  | 100.00000          | 43.46993           |                   |            |  | 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 | 18.16256  | 100.00000          | 18.03088           |                   |            |  | 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 | 13.36509  | 100.00000          | 13.26819           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For GRB04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB05 On 10/06/2019 Spot Bond |        |            | 100.00000 | 18.72106  | 100.00000          | 18.54626           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB06 On 10/06/2020 Spot Bond |        |            | 100.00000 | 13.37624  | 100.00000          | 13.25135           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB06U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB07 On 31/01/2022 Spot Bond |        |            | 100.00000 | 1.85951   | 100.00000          | 1.84313            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB09 On 31/01/2017 Spot Bond |        |            | 100.00000 | 67.46765  | 100.00000          | 67.09559           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB10 On 31/07/2017 Spot Bond |        |            | 100.00000 | 45.24145  | 100.00000          | 44.94091           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB11 On 31/01/2018 Spot Bond |        |            | 100.00000 | 29.75211  | 100.00000          | 29.49000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB12 On 31/07/2018 Spot Bond |        |            | 100.00000 | 29.89412  | 100.00000          | 29.79466           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB13 On 31/01/2019 Spot Bond |        |            | 100.00000 | 14.87605  | 100.00000          | 14.74500           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB13U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB13U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB14 On 31/07/2019 Spot Bond |        |            | 100.00000 | 13.28628  | 100.00000          | 13.24207           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB14U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB14U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 7.43803   | 100.00000          | 7.37250            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB15U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB15U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB16 On 31/07/2020 Spot Bond |        |            | 100.00000 | 5.90501   | 100.00000          | 5.88536            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB17 On 29/01/2021 Spot Bond |        |            | 100.00000 | 3.72457   | 100.00000          | 3.69148            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB17U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For GRB17U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRB18 On 30/07/2021 Spot Bond |        |            | 100.00000 | 2.62737   | 100.00000          | 2.61863            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRB18U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRB18U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRB19 On 31/01/2022 Spot Bond |        |            | 100.00000 | 1.85951   | 100.00000          | 1.84313            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRB19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRB19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| 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            | 100.00000          |                   |            |  | 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            | 100.54686          |                   |            |  | 0.00        | 0                | 700,000,000        |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28211          |                   |            |  | 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            | 100.29684          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRH1Y On 25/10/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRH1YU SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRH1YU</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT04 On 15/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32501          |                   |            |  | 0.00        | 0                | 50,000,000         |
| <b>Total GRT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>  |
| <b>Total For GRT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b>  |
| GRT06 On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28818          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GRT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GRT07 On 21/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87541          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 101.02694          |                   |            |  | 0.00        | 0                | 20,000,000        |
| <b>Total GRT08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For GRT08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| GRT09 On 15/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51650          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRT09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT10 On 13/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.77091           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRT10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT11 On 13/05/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.72659           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRT11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT12 On 24/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04458          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRT12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRX01 On 30/06/2032 Spot Bond  |        |            | 100.00000 | 0.00003   | 100.00000          | 0.00003            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRX01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRX01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GSIS04 On 05/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39149          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GSIS04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GSIS04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GSIZ16 On 23/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23588          |                   |            |  | 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>          |
| HC1M1 On 30/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total HC1M1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For HC1M1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| HC1M2 On 30/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13699          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total HC1M2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For HC1M2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| HCH01 On 25/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29072          |                   |            |  | 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>          |
| HCH01.On 25/10/2016 Spot Bond  |        |            | 100.00000 | 84.54364  | 100.00000          | 83.97496           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total HCH01/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For HCH01/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 15.33826  | 100.00000          | 15.22706           |                   |            |  | 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            | 101.28781          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB03 On 02/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06700          |                   |            |  | 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            | 99.85016           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB05 On 11/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63164          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB06 On 11/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63813          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB07 On 11/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC28 On 05/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.06384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC29 On 05/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC30 On 14/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.57733          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC31 On 10/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88055          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC31</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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 | 9.06210   | 100.00000          | 8.99640            |                   |            |  | 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 | 9.06210   | 100.00000          | 8.99640            |                   |            |  | 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 | 9.61320   | 100.00000          | 9.54351            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1C4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1C4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C5 On 19/07/2048 Spot Bond |        |            | 100.00000 | 9.61320   | 100.00000          | 9.54351            |                   |            |  | 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 | 10.32175  | 100.00000          | 10.24692           |                   |            |  | 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 | 10.32175  | 100.00000          | 10.24692           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1D5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1D5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1E4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 11.18776  | 100.00000          | 11.10665           |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <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>      |
| HMS1G 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>      |
| HPF04 On 17/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.30652          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF05 On 17/02/2017 Spot Bond  |        |            | 9.65500   | 99.87896  | 9.65500            | 104.73102          |                   |                              | 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            | 102.13993          |                   |                              | 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            | 102.02447          |                   |                              | 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>      |
| HPF08 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60117          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF08</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF09 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54193          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total HPF09 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF09</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 8.76500   | 103.45688 | 8.76500            | 103.38455          |                   | 69,997,290,000,000.00        | 7,986,000,000        | 3,952,000,000        |               |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>69,997,290,000,000.00</b> | <b>7,986,000,000</b> | <b>3,952,000,000</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 HWAY20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>9,997,290,000,000.00</b> | <b>7,986,000,000</b> | <b>3,952,000,000</b>  |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 100.00000 | 13.50745  | 100.00000          | 13.41845           |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total HWAY20/R207 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For HWAY20/R207</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 2.25000   | 122.77879 | 2.25000            | 289.84472          |                   |            |  | 0.00                        | 0                    | 12,300,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>12,300,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>12,300,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 2.12000   | 126.61534 | 2.12000            | 298.90483          |                   |            |  | 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 |        |            | 2.51000   | 102.48215 | 2.51000            | 102.44507          |                   |            |  | 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 |        |            | 10.28500  | 91.79141  | 10.28500           | 91.71639           |                   |            |  | 0.00                        | 0                    | 6,170,000,000         |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>6,170,000,000</b>  |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>6,170,000,000</b>  |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 9.41456   | 100.00000          | 9.35252            |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 10.29500  | 91.55609  | 10.29500           | 91.48119           |                   |            |  | 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>              |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 9.41453   | 100.00000          | 9.35250            |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| HWF02 On 30/09/2016 Spot Bond |        |            | 100.00000 | 87.32057  | 100.00000          | 86.69834           |                   |            |  | 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 | 86.80332  | 100.00000          | 86.19772           |                   |            |  | 0.00                        | 0                    | 0                     |
| <b>Total HWF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| <b>Total For HWF05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>0</b>              |
| HWF06 On 20/11/2016 Spot Bond |        |            | 100.00000 | 96.84211  | 100.00000          | 96.08355           |                   |            |  | 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>              |
| HWF08 On 15/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51316          |                   |            |  | 0.00                        | 0                    | 200,000,000           |
| <b>Total HWF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             | <b>200,000,000</b>    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded       | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|------------------------|--------------------|
| <b>Total For HWF08</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>200,000,000</b> |
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |                               | 0.00                  | 0                      | 0                  |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>           |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>           |
| I2025 On 31/01/2025 Spot Bond |        |            | 1.76000   | 127.66259 | 1.76000            | 127.62398          |                   | 4,031,039,584,000.00          | 2,290,363,400         | 36,883,364,000         |                    |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,031,039,584,000.00</b>   | <b>2,290,363,400</b>  | <b>36,883,364,000</b>  |                    |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>4,031,039,584,000.00</b>   | <b>2,290,363,400</b>  | <b>36,883,364,000</b>  |                    |
| I2029 On 31/03/2029 Spot Bond |        |            | 1.87000   | 100.40048 | 1.87000            | 100.86147          |                   | 20,570,000,000,000.00         | 11,000,000,000        | 37,000,000,000         |                    |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>20,570,000,000,000.00</b>  | <b>11,000,000,000</b> | <b>37,000,000,000</b>  |                    |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   | <b>20,570,000,000,000.00</b>  | <b>11,000,000,000</b> | <b>37,000,000,000</b>  |                    |
| I2033 On 28/02/2033 Spot Bond |        |            | 1.88000   | 107.57575 | 1.88000            | 107.54227          |                   | 6,272,481,256,000.00          | 3,336,426,200         | 43,431,632,300         |                    |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,272,481,256,000.00</b>   | <b>3,336,426,200</b>  | <b>43,431,632,300</b>  |                    |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   | <b>6,272,481,256,000.00</b>   | <b>3,336,426,200</b>  | <b>43,431,632,300</b>  |                    |
| I2038 On 31/01/2038 Spot Bond |        |            | 1.86000   | 133.92811 | 1.87500            | 133.54239          |                   | 106,061,839,584,000.00        | 57,022,494,400        | 164,209,284,000        |                    |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>106,061,839,584,000.00</b> | <b>57,022,494,400</b> | <b>164,209,284,000</b> |                    |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>106,061,839,584,000.00</b> | <b>57,022,494,400</b> | <b>164,209,284,000</b> |                    |
| I2046 On 31/03/2046 Spot Bond |        |            | 1.94500   | 133.80473 | 1.94500            | 133.76215          |                   | 7,513,513,216,000.00          | 3,862,988,800         | 124,781,788,000        |                    |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>7,513,513,216,000.00</b>   | <b>3,862,988,800</b>  | <b>124,781,788,000</b> |                    |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   | <b>7,513,513,216,000.00</b>   | <b>3,862,988,800</b>  | <b>124,781,788,000</b> |                    |
| I2050 On 31/12/2050 Spot Bond |        |            | 1.96000   | 142.31467 | 1.95000            | 142.60781          |                   | 13,781,139,848,000.00         | 7,031,193,800         | 74,507,790,500         |                    |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>13,781,139,848,000.00</b>  | <b>7,031,193,800</b>  | <b>74,507,790,500</b>  |                    |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   | <b>13,781,139,848,000.00</b>  | <b>7,031,193,800</b>  | <b>74,507,790,500</b>  |                    |
| IBL22 On 15/03/2018 Spot Bond |        |            | 8.52500   | 106.09908 | 8.52500            | 106.02690          |                   | 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 |        |            | 8.66000   | 99.76330  | 8.66000            | 103.81479          |                   | 0.00                          | 0                     | 50,000,000             |                    |
| <b>Total IBL28 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>50,000,000</b>      |                    |
| <b>Total For IBL28</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>50,000,000</b>      |                    |
| IBL33 On 03/11/2016 Spot Bond |        |            | 100.00000 |           | 0.00000            | 100.02226          |                   | 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 |        |            | 2.95000   | 99.82995  | 2.95000            | 138.80413          |                   | 0.00                          | 0                     | 0                      |                    |
| <b>Total IBL34 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |                    |
| <b>Total For IBL34</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |                    |
| IBL36 On 31/01/2022 Spot Bond |        |            | 2.30000   | 102.36328 | 2.30000            | 142.02532          |                   | 0.00                          | 0                     | 0                      |                    |
| <b>Total IBL36 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |                    |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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            | 100.99710          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL38 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL38</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL39 On 02/04/2018 Spot Bond   |        |            | 8.64500   | 103.22675 | 8.64500            | 103.15516          |                   |            |  | 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            | 101.65263          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL42 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL42</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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   |        |            | 9.17500   | 98.58015  | 9.17500            | 98.50770           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL45 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL45</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL46 On 15/01/2020 Spot Bond   |        |            | 9.58000   | 93.77783  | 9.58000            | 93.70632           |                   |            |  | 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>           |
| IBL49 On 02/04/2018 Spot Bond   |        |            | 9.03500   | 99.99491  | 9.03500            | 99.92252           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL49 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL49</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 9.57000   | 98.61805  | 9.57000            | 98.54292           |                   |            |  | 0.00        | 0                | 240,000,000        |
| <b>Total IBL50 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,000</b> |
| <b>Total For IBL50</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>240,000,000</b> |
| IBL53 On 31/07/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.38252           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL53 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL53</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL55 On 31/07/2018 Spot Bond   |        |            | 8.95500   | 98.67120  | 8.95500            | 98.60077           |                   |            |  | 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            | 100.02072          |                   |            |  | 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            | 99.78814           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL57 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For IBL57</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL58 On 13/02/2017 Spot Bond  |        |            | 8.29500   | 99.99632  | 8.29500            | 99.92936           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL58 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL58</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL59 On 17/02/2019 Spot Bond  |        |            | 8.91500   | 100.43147 | 8.91500            | 104.95108          |                   |            |  | 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  |        |            | 10.03000  | 100.92203 | 10.03000           | 105.95164          |                   |            |  | 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            | 101.85358          |                   |            |  | 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            | 100.25514          |                   |            |  | 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            | 100.06637          |                   |            |  | 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            | 99.10381           |                   |            |  | 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            | 100.16568          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL66 On 12/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19275          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL67 On 31/01/2022 Spot Bond  |        |            | 3.03000   | 136.92862 | 3.03000            | 136.87319          |                   |            |  | 0.00        | 0                | 200,000,000        |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b> |
| IBL68 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89833          |                   |            |  | 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 | 28.56626  | 100.00000          | 28.35915           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL69U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For IBL69U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL73 On 19/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87098          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL73</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.92421          |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total IBL75 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For IBL75</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| IBL76 On 25/11/2018 Spot Bond  |        |            |           | 104.43166 | 0.00000            | 101.72895          |                   |            |  | 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            | 101.77799          |                   |            |  | 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  |        |            | 10.08000  | 101.80936 | 10.08000           | 101.72777          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL78</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL79 On 27/01/2019 Spot Bond  |        |            | 8.74500   | 103.05175 | 8.74500            | 102.97987          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL80U On 02/02/2019 Spot Bond |        |            | 100.00000 | 21.11455  | 100.00000          | 20.96146           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL81U On 02/02/2021 Spot Bond |        |            | 100.00000 | 10.99589  | 100.00000          | 10.91617           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL81U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL81U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL82 On 29/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16846          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL82 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL82</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL83 On 22/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08181          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL83 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL83</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL84U On 21/04/2019 Spot Bond |        |            | 100.00000 | 18.32371  | 100.00000          | 18.15262           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL84U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL84U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL85 On 20/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87753          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL85 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For IBL85</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.94047          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL87 On 20/05/2019 Spot Bond   |        |            | 9.04500   | 103.79386 | 9.04500            | 103.71903          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL87 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL87</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 9.54500   | 105.13515 | 9.54500            | 105.05527          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 14.16452  | 100.00000          | 14.07120           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.87555          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL89 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL89</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL90U On 20/05/2019 Spot Bond  |        |            | 100.00000 | 20.04170  | 100.00000          | 19.85457           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL90U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL90U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL91 On 02/06/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.55640          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL91 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL91</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL92 On 12/01/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.60369          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL92 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL92</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDC01L On 08/11/2026 Spot Bond  |        |            | 100.00000 | 0.02455   | 100.00000          | 0.02439            |                   |            |  | 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            | 100.33102          |                   |            |  | 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            | 100.05290          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG03 On 22/10/2020 Spot Bond  |        |            | 9.86500   | 97.28951  | 9.86500            | 97.21274           |                   |            |  | 0.00        | 0                | 400,000,000        |
| <b>Total IDCG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| IDCG04 On 24/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66197          |                   |            | 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            | 101.34912          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 10.47500  | 96.89880  | 10.47500           | 96.81818           |                   |            | 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            | 102.04675          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IDCG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 11.31000  | 102.38555 | 11.31000           | 102.29011          |                   |            | 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   | 100.08695 | 5.00000            | 100.04679          |                   |            | 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   | 101.50902 | 5.00000            | 101.46794          |                   |            | 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   | 101.59464 | 4.00000            | 101.56184          |                   |            | 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   | 101.23030 | 4.00000            | 101.19743          |                   |            | 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>           |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 8.87500   | 100.48518 | 8.87500            | 100.41369          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IFC02 On 14/04/2021 Spot Bond  |        |            | 8.25500   | 104.57716 | 8.25500            | 104.63612          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IKH1D On 09/12/2028 Spot Bond  |        |            | 100.00000 | 8.33558   | 100.00000          | 8.27514            |                   |            | 0.00        | 0                | 0                  |
| <b>Total IKH1D SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IKH1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN269U On 25/07/2017 Spot Bond |        |            | 100.00000 | 52.96843  | 100.00000          | 52.58441           |                   |            |  | 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 | 44.91924  | 100.00000          | 44.59358           |                   |            |  | 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 | 3.52768   | 100.00000          | 3.50769            |                   |            |  | 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 | 10.23268  | 100.00000          | 10.15849           |                   |            |  | 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 | 14.86623  | 100.00000          | 14.75844           |                   |            |  | 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 | 16.29882  | 100.00000          | 16.18065           |                   |            |  | 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 | 9.02088   | 100.00000          | 8.96111            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN289U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN290U On 31/12/2016 Spot Bond |        |            | 100.00000 | 89.04267  | 100.00000          | 88.41265           |                   |            |  | 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 | 12.52427  | 100.00000          | 12.43346           |                   |            |  | 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 | 24.08144  | 100.00000          | 23.90686           |                   |            |  | 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>      |
| IN317U On 20/12/2016 Spot Bond |        |            | 100.00000 | 75.87794  | 100.00000          | 75.42448           |                   |            |  | 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 | 53.71676  | 100.00000          | 53.35093           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN318U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN318U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN319U On 20/12/2017 Spot Bond |        |            | 100.00000 | 38.56331  | 100.00000          | 38.30067           |                   |            |  | 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>      |
| IN324U On 01/03/2017 Spot Bond |        |            | 100.00000 | 65.06660  | 100.00000          | 64.59486           |                   |            |  | 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>      |
| IN327U On 15/02/2021 Spot Bond |        |            | 100.00000 | 12.71229  | 100.00000          | 12.62012           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN327U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN327U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN329U On 22/03/2021 Spot Bond |        |            | 100.00000 | 12.69759  | 100.00000          | 12.60554           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN329U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN329U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN330U On 18/04/2017 Spot Bond |        |            | 100.00000 | 58.60877  | 100.00000          | 58.07313           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN330U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN330U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN331U On 04/12/2019 Spot Bond |        |            | 100.00000 | 15.85262  | 100.00000          | 15.59657           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN331U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN331U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN332U On 04/12/2019 Spot Bond |        |            | 100.00000 | 6.48490   | 100.00000          | 6.38016            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN332U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN332U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20647          |                   |            |  | 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            | 101.74889          |                   |            |  | 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   | 102.24440 | 6.50000            | 102.19081          |                   |            |  | 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>      |
| ING196 On 30/06/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 87.10909           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING211 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING211/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For ING211/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ING228 On 22/09/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18256          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ING228 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ING228</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ING232 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 106.47067          |                   |            |  | 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>           |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.78897           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| INLV02 On 20/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48852          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.81749           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 12.10500  | 102.15740 | 12.10500           | 102.05849          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total INLV04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For INLV04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IP278U On 06/09/2016 Spot Bond  |        |            | 100.00000 | 92.63959  | 100.00000          | 91.93955           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IP278U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IP278U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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>           |
| IPF03 On 13/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.57683          |                   |            |  | 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   |        |            | 8.49000   | 102.99280 | 8.49000            | 102.92263          |                   |            |  | 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            | 101.02719          |                   |            |  | 0.00        | 0                | 130,000,000        |
| <b>Total IPF07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,000</b> |
| <b>Total For IPF07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>130,000,000</b> |
| IPF08 On 01/07/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.87093          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IPF08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For IPF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF09 On 01/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88233          |                   |            |  | 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            | 100.59653          |                   |            |  | 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            | 100.51647          |                   |            |  | 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            | 101.49142          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF14 On 17/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19228          |                   |            |  | 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            | 101.22547          |                   |            |  | 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            | 101.24538          |                   |            |  | 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 | 0.00000            | 101.08760          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF18 On 22/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09950          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF19 On 22/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11141          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPFC11 On 28/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14959          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPFC11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPFC11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond  |        |            | 10.00500  | 99.64109  | 10.00500           | 99.56182           |                   |            |  | 0.00        | 0                | 1,850,000,000        |
| <b>Total IPL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,850,000,000</b> |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest        |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For IPL10</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,850,000,000</b> |
| IPL6 On 28/09/2017 Spot Bond     |        |            | 8.97500   | 104.36628 | 8.97500            | 104.29162          |                   |            | 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>             |
| IPL6/R2 On 28/09/2017 Spot Bond  |        |            | 100.00000 | 48.94600  | 100.00000          | 48.62350           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IPL6/R203 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPL6/R203</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPL7 On 05/04/2018 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 100.76636          |                   |            | 0.00        | 160,000,000        | 80,000,000           |
| <b>Total IPL7 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b>    |
| <b>Total For IPL7</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b>    |
| IPL8 On 10/10/2020 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 99.95214           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IPL8 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPL8</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPL8/JIF On 10/10/2020 Spot Bond |        |            | 100.00000 | 11.22508  | 100.00000          | 11.14370           |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IPL8/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IPL8/JIBAR</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IPL9 On 20/05/2021 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 101.62622          |                   |            | 0.00        | 0                  | 20,000,000           |
| <b>Total IPL9 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>    |
| <b>Total For IPL9</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>    |
| IV015 On 20/09/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.95061          |                   |            | 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            | 101.66246          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IV016 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV016</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV017 On 31/01/2022 Spot Bond    |        |            | 3.28000   | 97.42144  | 3.28000            | 135.15805          |                   |            | 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>             |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 100.05939 | 2.75000            | 100.03712          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IV017/R212 SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV017/R212</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV019 On 31/03/2028 Spot Bond    |        |            | 3.73000   | 155.42665 | 3.73000            | 155.35477          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IV019 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IV019</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IV022 On 02/04/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.87786          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total IV022 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IV022</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV023 On 11/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68617          |                   |            |  | 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            | 100.34143          |                   |            |  | 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            | 99.34667           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV025 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV026 On 27/09/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.45075           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV026</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030 On 31/01/2025 Spot Bond  |        |            | 3.76000   | 108.48005 | 3.76000            | 109.37660          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV030 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030A On 31/01/2025 Spot Bond |        |            | 3.76000   | 108.38961 | 3.76000            | 109.37660          |                   |            |  | 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            | 101.49680          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV031 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV031</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV032 On 14/08/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.46338           |                   |            |  | 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>      |
| IV033 On 11/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.81911           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV033 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV033</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV034 On 11/02/2021 Spot Bond  |        |            | 11.80500  | 102.17456 | 11.80500           | 102.07801          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV034 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV034</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV035 On 07/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96258          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV035 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV035</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV036 On 22/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV036 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IV036</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV057U On 14/07/2018 Spot Bond |        |            | 100.00000 | 22.28251  | 100.00000          | 22.12096           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV057U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV057U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV08 On 30/04/2018 Spot Bond   |        |            | 10.70500  | 108.35589 | 10.70500           | 108.26381          |                   |            |  | 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            | 101.21644          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV19A On 31/03/2028 Spot Bond  |        |            | 3.83000   | 153.92298 | 3.83000            | 153.85056          |                   |            |  | 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>      |
| IVA629 On 15/08/2016 Spot Bond |        |            | 7.65000   | 99.85350  | 7.65000            | 99.70743           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA632 On 11/08/2016 Spot Bond |        |            | 7.65000   | 99.93716  | 7.65000            | 99.79085           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA633 On 18/08/2016 Spot Bond |        |            | 7.65000   | 99.79085  | 7.65000            | 99.64496           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA634 On 25/08/2016 Spot Bond |        |            | 7.65000   | 99.64496  | 7.65000            | 99.49950           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA635 On 01/09/2016 Spot Bond |        |            | 7.75000   | 99.49299  | 7.75000            | 99.34609           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA636 On 08/09/2016 Spot Bond |        |            | 7.75000   | 99.34609  | 7.75000            | 99.19961           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA637 On 15/09/2016 Spot Bond |        |            | 7.75000   | 99.19961  | 7.75000            | 99.05356           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA638 On 26/09/2016 Spot Bond |        |            | 7.75000   | 98.97030  | 7.75000            | 98.37082           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVA638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA640 On 06/10/2016 Spot Bond |        |            | 7.85000   | 98.74700  | 7.85000            | 98.20474           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA644 On 03/11/2016 Spot Bond |        |            | 7.85000   | 98.16327  | 7.85000            | 98.01842           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA644</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  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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>      |
| IVC016 On 31/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59653          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42019          |                   |            |  | 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>      |
| IVC019 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60713          |                   |            |  | 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>      |
| IVC021 On 19/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55959          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC023 On 19/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC024 On 15/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91668          |                   |            |  | 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>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81394          |                   |            |  | 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            | 100.26550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89851          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91795          |                   |            |  | 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            | 94.96454           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC036 On 16/07/2019 Spot Bond |        |            | 9.51500   | 100.00384 | 9.51500            | 99.92809           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC037 On 16/07/2019 Spot Bond |        |            | 100.00000 | 18.15057  | 100.00000          | 18.03097           |                   |            |  | 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 | 17.70142  | 100.00000          | 17.57308           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC040 On 24/07/2021 Spot Bond |        |            | 9.67500   | 99.11624  | 9.67500            | 99.03993           |                   |            |  | 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            | 100.17215          |                   |            |  | 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            | 100.78621          |                   |            |  | 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            | 99.92828           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87555          |                   |            |  | 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            | 101.59066          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.02338          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC053 On 11/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85551           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC055 On 26/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01755          |                   |            |  | 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>      |
| IVC058 On 03/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81297          |                   |            |  | 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>      |
| IVC060 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC061 On 01/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91060          |                   |            |  | 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            | 99.76803           |                   |            |  | 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            | 99.92533           |                   |            |  | 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            | 101.29655          |                   |            |  | 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            | 101.43592          |                   |            |  | 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            | 101.10186          |                   |            |  | 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            | 100.02252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC067 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC067</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC070 On 20/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41999          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC075 On 21/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC077 On 04/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC078 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC079 On 23/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC081 On 14/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57676          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC082 On 15/07/2019 Spot Bond |        |            | 100.00000 | 9.75864   | 100.00000          | 9.63046            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC083 On 29/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18356          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2021 Spot Bond |        |            | 100.00000 | 2.48502   | 100.00000          | 2.47094            |                   |            |  | 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>      |
| IVC73U On 22/03/2018 Spot Bond |        |            | 100.00000 | 31.46016  | 100.00000          | 31.23206           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC73U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC73U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC74U On 22/09/2018 Spot Bond |        |            | 100.00000 | 23.51628  | 100.00000          | 23.34580           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC74U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC74U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 3.58968   | 100.00000          | 3.56929            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| IVC84U On 01/08/2022 Spot Bond |        |            | 100.00000 | 1.58341   | 100.00000          | 1.57441            |                   |            | 337,263,045,800,000.00       | 3,372,630,458        | 1,686,315,229        |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,263,045,800,000.00</b> | <b>3,372,630,458</b> | <b>1,686,315,229</b> |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            | <b>17,263,045,800,000.00</b> | <b>3,372,630,458</b> | <b>1,686,315,229</b> |
| IVP635 On 30/08/2016 Spot Bond |        |            | 7.75000   | 99.53505  | 7.75000            | 99.38801           |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total IVP635 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For IVP635</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| JAS01 On 31/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03538          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total JAS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For JAS01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 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>             |
| KAP00 On 13/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40527          |                   |            | 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>             |
| KAP00 On 13/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36553          |                   |            | 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>             |
| KAP00 On 06/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54678          |                   |            | 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>             |
| KAP00 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93558          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total KAP005 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For KAP005</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| KAP00 On 29/06/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99040          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| KAP04 On 01/07/2019 Spot Bond  |        |            | 100.00000 | 19.42280  | 100.00000          | 19.28199           |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total KAP04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For KAP04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| KSB00 On 31/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.16565          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total KSB007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For KSB007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| KSB00 On 01/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03587          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total KSB008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For KSB008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| KSB00: On 05/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99968           |                   |            | 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   |        |            | 9.02500   | 134.81276 | 9.02500            | 134.71578          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK03 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93392          |                   |            | 0.00        | 0                  | 0                  |
| <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            | 101.36159          |                   |            | 0.00        | 300,000,000        | 150,000,000        |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| LBK06 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.46623          |                   |            | 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            | 100.95538          |                   |            | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total LBK07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For LBK07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| LBK08 On 30/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.53600           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK08/ On 30/10/2019 Spot Bond |        |            | 100.00000 | 14.50499  | 100.00000          | 14.39982           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK08/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK08/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK11 On 28/11/2019 Spot Bond  |        |            | 10.25000  | 100.12467 | 10.25000           | 100.04312          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK11/ On 28/11/2019 Spot Bond |        |            | 9.62000   | 101.85531 | 9.62000            | 9.62000            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total LBK11/R207 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For LBK11/R207</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| LBK12L On 25/02/2020 Spot Bond |        |            | 9.71000   | 104.39170 | 9.71000            | 104.31015          |                   |            | 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>           |
| LBK13 On 17/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19246          |                   |            | 0.00        | 267,000,000        | 267,000,000        |
| <b>Total LBK13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>267,000,000</b> | <b>267,000,000</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 LBK13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>267,000,000</b> | <b>267,000,000</b>   |
| LBK14L On 31/03/2018 Spot Bond |        |            | 100.00000 | 30.98589  | 100.00000          | 30.76125           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total LBK14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LBK14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LEW01 On 31/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01730          |                   |            |  | 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  |        |            | 9.18500   | 98.46179  | 9.18500            | 98.38894           |                   |            |  | 0.00        | 0                  | 3,557,811,200        |
| <b>Total LGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,557,811,200</b> |
| <b>Total For LGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,557,811,200</b> |
| LGL03 On 03/04/2018 Spot Bond  |        |            | 9.42500   | 99.95784  | 9.42500            | 99.88242           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total LGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For LGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 10.20000  | 96.51037  | 10.20000           | 96.43127           |                   |            |  | 0.00        | 0                  | 698,700,000          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>698,700,000</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>698,700,000</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.43169          |                   |            |  | 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            | 101.93359          |                   |            |  | 0.00        | 0                  | 0                    |
| <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            | 101.43573          |                   |            |  | 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            | 99.66561           |                   |            |  | 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  |        |            | 13.24500  | 103.20253 | 13.24500           | 103.09469          |                   |            |  | 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  |        |            | 14.15000  | 103.66288 | 14.15000           | 103.54740          |                   |            |  | 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            | 102.38574          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total LOM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For LOM01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89835          |                   |            | 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            | 102.00338          |                   |            | 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            | 102.12937          |                   |            | 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 11/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83257          |                   |            | 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            | 101.17538          |                   |            | 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>      |
| MAQ08 On 02/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06647          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ081 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ081</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ08 On 20/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.35822           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ083 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ083</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ08 On 25/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29560          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ084 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ084</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ08 On 29/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.01988           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ085 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ085</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ08 On 27/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.27107           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ086 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ086</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.36330          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.38471          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 102.18539          |                   |            |  | 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            | 102.32731          |                   |            |  | 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>      |
| MAQ01 On 31/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38253          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQNC On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13163          |                   |            |  | 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>      |
| MBF03 On 01/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08958          |                   |            |  | 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 10/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30981          |                   |            |  | 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            | 99.85787           |                   |            |  | 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            | 100.35073          |                   |            |  | 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            | 99.93707           |                   |            |  | 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            | 99.86432           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 13/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF04 On 17/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86599          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For MBF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF04 On 07/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26485          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total MBF047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For MBF047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| MBF04 On 13/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19496          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF04 On 14/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14883          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF049 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF049</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF05 On 17/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83059          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF05 On 16/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93547          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA On 30/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84992          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBSA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBSA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA On 30/10/2017 Spot Bond  |        |            | 2.30000   | 97.48596  | 2.30000            | 108.33123          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBSA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBSA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA On 11/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.25482          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBSA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBSA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA On 22/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82918          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBSA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBSA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBP29 On 23/09/2017 Spot Bond |        |            | 100.00000 | 58.43379  | 100.00000          | 58.01014           |                   |            |  | 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 | 38.98475  | 100.00000          | 38.70211           |                   |            |  | 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 | 39.04750  | 100.00000          | 38.76441           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBP31U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|---------------|
| <b>Total For MBP31U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| MBP32 On 10/11/2017 Spot Bond |        |            | 100.00000 | 45.03028  | 100.00000          | 44.70382           |                   |                              | 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 | 62.61807  | 100.00000          | 62.16408           |                   |                              | 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            | 100.16286          |                   |                              | 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 |        |            | 9.14500   | 102.53338 | 9.14500            | 102.45825          |                   | 146,320,000,000,000.00       | 16,000,000,000        | 8,000,000,000        |               |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>16,320,000,000,000.00</b> | <b>16,000,000,000</b> | <b>8,000,000,000</b> |               |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   | <b>16,320,000,000,000.00</b> | <b>16,000,000,000</b> | <b>8,000,000,000</b> |               |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 9.19500   | 102.09806 | 9.19500            | 102.02285          |                   | 147,120,000,000,000.00       | 16,000,000,000        | 8,000,000,000        |               |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>17,120,000,000,000.00</b> | <b>16,000,000,000</b> | <b>8,000,000,000</b> |               |
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   | <b>17,120,000,000,000.00</b> | <b>16,000,000,000</b> | <b>8,000,000,000</b> |               |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 102.76360 | 8.91000            | 102.69020          |                   | 0.00                         | 0                     | 0                    |               |
| <b>Total MBSA02/R204 SPOT</b> |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |               |
| <b>Total For MBSA02/R204</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |               |
| MEFSA On 05/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.87356          |                   | 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            | 100.74459          |                   | 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            | 100.77213          |                   | 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 |        |            | 8.46000   | 102.91153 | 8.46000            | 102.84097          |                   | 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 |        |            | 9.16500   | 101.21780 | 9.16500            | 101.14389          |                   | 0.00                         | 0                     | 0                    |               |
| <b>Total MEFSB4 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |               |
| <b>Total For MEFSB4</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>              | <b>0</b>             |               |
| MEFSB On 05/01/2022 Spot Bond |        |            | 9.93000   | 101.23528 | 9.93000            | 101.15533          |                   | 496,500,000,000.00           | 50,000,000            | 50,000,000           |               |
| <b>Total MEFSB5 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>496,500,000,000.00</b>    | <b>50,000,000</b>     | <b>50,000,000</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 MEFSB5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>496,500,000,000.00</b> | <b>50,000,000</b> | <b>50,000,000</b>    |
| MFS1A On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08901          |                   |            |  | 0.00                      | 0                 | 0                    |
| <b>Total MFS1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MFS1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MFS1B On 20/09/2019 Spot Bond |        |            | 9.95000   | 102.15252 | 9.95000            | 102.07071          |                   |            |  | 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>             |
| MIL02 On 31/05/2017 Spot Bond |        |            | 9.38500   | 101.17405 | 9.38500            | 101.09802          |                   |            |  | 0.00                      | 0                 | 0                    |
| <b>Total MIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MIL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MMIG0 On 17/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44146          |                   |            |  | 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 |        |            | 9.80500   | 105.51260 | 9.80500            | 104.78198          |                   |            |  | 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            | 101.09407          |                   |            |  | 0.00                      | 0                 | 0                    |
| <b>Total MMIG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For MMIG03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| MMIG0 On 12/08/2030 Spot Bond |        |            | 11.67500  | 97.32252  | 11.67500           | 97.73133           |                   |            |  | 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 |        |            | 11.06000  | 99.69744  | 11.06000           | 98.93456           |                   |            |  | 0.00                      | 0                 | 1,050,000,000        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>1,050,000,000</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>1,050,000,000</b> |
| MMS01 On 10/12/2016 Spot Bond |        |            | 100.00000 | 91.77057  | 100.00000          | 91.08911           |                   |            |  | 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 |        |            | 9.08500   | 101.11814 | 9.08500            | 101.04453          |                   |            |  | 0.00                      | 0                 | 0                    |
| <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 |        |            | 9.08500   | 101.61373 | 9.08500            | 101.54016          |                   |            |  | 0.00                      | 0                 | 1,186,400,000        |
| <b>Total MTN04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>1,186,400,000</b> |
| <b>Total For MTN04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>1,186,400,000</b> |
| MTN05 On 28/09/2016 Spot Bond |        |            | 100.00000 | 91.41232  | 100.00000          | 90.75781           |                   |            |  | 0.00                      | 0                 | 0                    |
| <b>Total MTN05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For MTN05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MTN06 On 22/03/2017 Spot Bond  |        |            | 100.00000 | 71.06120  | 100.00000          | 70.65752           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MTN06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTN06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MTN07 On 22/03/2017 Spot Bond  |        |            | 100.00000 | 62.04927  | 100.00000          | 61.59941           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MTN07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTN07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MTN08 On 19/04/2019 Spot Bond  |        |            | 100.00000 | 19.62334  | 100.00000          | 19.44011           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MTN08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTN08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MTN09 On 20/04/2019 Spot Bond  |        |            | 100.00000 | 22.93491  | 100.00000          | 22.78297           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MTN09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MTN09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWA1L On 18/10/2039 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 8.01029   | 100.89771          | 7.95175            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.61875 | 8.10525   | 100.61875          | 8.04616            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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>           |
| N5B23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.10771          |                   |            |  | 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            | 101.12017          |                   |            |  | 0.00        | 0                | 0                  |
| <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            | 101.25589          |                   |            |  | 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            | 111.46287          |                   |            |  | 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 | 12.09351  | 100.00000          | 12.00583           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total N5F23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N5F23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N5G23I On 20/06/2023 Spot Bond |        |            | 100.00000 | 12.93612  | 100.00000          | 12.84233           |                   |            |  | 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  |        |            | 10.11000  | 93.34420  | 10.11000           | 93.26918           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 9.70500   | 100.67978 | 9.70500            | 100.60160          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NAM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NAM03 On 01/08/2023 Spot Bond  |        |            | 9.98000   | 105.70110 | 9.98000            | 100.50254          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NAM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NAM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NAM04 On 01/08/2026 Spot Bond  |        |            | 10.42500  | 106.05160 | 10.42500           | 100.63133          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NAM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NAM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK11/ On 28/11/2020 Spot Bond |        |            | 9.43500   | 99.93288  | 9.43500            | 99.85780           |                   |            |  | 0.00        | 0                | 327,900,000        |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>327,900,000</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 NBK11A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>327,900,000</b>   |
| NBK12, On 19/03/2021 Spot Bond |        |            | 9.81500   | 102.01593 | 9.81500            | 101.93627          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total NBK12A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK12A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| NBK13, On 19/03/2024 Spot Bond |        |            | 9.73000   | 103.73407 | 9.73000            | 103.65376          |                   |                              | 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            | 102.04647          |                   |                              | 0.00                 | 0                    | 2,630,000,000        |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>2,630,000,000</b> |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>2,630,000,000</b> |
| NBK14, On 26/06/2021 Spot Bond |        |            | 9.61500   | 99.83483  | 9.61500            | 99.77756           |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| NBK15, On 11/02/2022 Spot Bond |        |            | 9.85500   | 95.48421  | 9.85500            | 99.79658           |                   |                              | 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            | 102.17810          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| NBK16, On 12/02/2025 Spot Bond |        |            | 10.63500  | 93.31436  | 10.63500           | 97.94531           |                   | 13,612,800,000,000.00        | 1,280,000,000        | 1,500,000,000        |                      |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>13,612,800,000,000.00</b> | <b>1,280,000,000</b> | <b>1,500,000,000</b> |                      |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   | <b>13,612,800,000,000.00</b> | <b>1,280,000,000</b> | <b>1,500,000,000</b> |                      |
| NBK17, On 22/04/2026 Spot Bond |        |            | 10.80500  | 97.84112  | 10.80500           | 97.75677           |                   | 0.00                         | 0                    | 1,220,000,000        |                      |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,220,000,000</b> |                      |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,220,000,000</b> |                      |
| NBK17I On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51417          |                   | 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 |        |            | 9.58000   | 100.69254 | 9.58000            | 100.61533          |                   | 0.00                         | 0                    | 0                    |                      |
| <b>Total NBK18A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| <b>Total For NBK18A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| NBK18I On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99413          |                   | 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 |        |            | 10.00500  | 100.18349 | 10.00500           | 100.10334          |                   | 0.00                         | 0                    | 0                    |                      |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| <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            | 100.71463          |                   |                             | 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>             |
| NBK20J On 01/06/2026 Spot Bond |        |            | 10.52500  | 100.89904 | 10.52500           | 100.81425          |                   |                             | 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            | 98.81107           |                   |                             | 0.00               | 0                  | 0                    |
| <b>Total NBK20B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK20B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |
| NBK21I On 21/07/2027 Spot Bond |        |            | 11.07500  | 97.72346  | 11.07500           | 97.63762           |                   | 6,645,000,000,000.00        | 600,000,000        | 300,000,000        |                      |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,645,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |                      |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   | <b>6,645,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |                      |
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79679           |                   |                             | 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>             |
| NBK22J On 19/11/2022 Spot Bond |        |            | 9.26500   | 105.95730 | 9.26500            | 105.87910          |                   |                             | 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            | 101.89345          |                   |                             | 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>             |
| NBK23J On 19/11/2025 Spot Bond |        |            | 10.72500  | 102.08601 | 10.72500           | 101.99910          |                   |                             | 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            | 101.89642          |                   |                             | 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>             |
| NBK24J On 19/11/2027 Spot Bond |        |            | 10.97500  | 102.11568 | 10.97500           | 102.02677          |                   |                             | 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            | 102.09247          |                   |                             | 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>             |
| NBK25J On 17/02/2023 Spot Bond |        |            | 9.97000   | 108.31139 | 9.97000            | 108.22410          |                   |                             | 0.00               | 0                  | 0                    |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|--------------------|-----------------------|
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK25I On 12/02/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.32728          |                   |                              | 0.00        | 0                  | 280,000,000           |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>280,000,000</b>    |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>280,000,000</b>    |
| NBK26I On 10/05/2023 Spot Bond |        |            | 100.00000 | 13.39583  | 100.00000          | 13.30757           |                   |                              | 0.00        | 0                  | 0                     |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK26I On 22/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36528          |                   |                              | 0.00        | 0                  | 60,000,000            |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>60,000,000</b>     |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>60,000,000</b>     |
| NBK27I On 10/05/2026 Spot Bond |        |            | 10.61500  | 105.89341 | 10.61500           | 105.80415          |                   |                              | 0.00        | 0                  | 0                     |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK27I On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56235          |                   |                              | 0.00        | 0                  | 140,000,000           |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>140,000,000</b>    |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>140,000,000</b>    |
| NBK28I On 02/08/2023 Spot Bond |        |            | 100.00000 | 14.98839  | 100.00000          | 14.81995           |                   | 50,000,000,000,000.00        | 0.00        | 500,000,000        | 33,400,000,000        |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> | <b>0.00</b> | <b>500,000,000</b> | <b>33,400,000,000</b> |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> | <b>0.00</b> | <b>500,000,000</b> | <b>33,400,000,000</b> |
| NBK28I On 19/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90287          |                   |                              | 0.00        | 0                  | 0                     |
| <b>Total NBK28B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK28B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK29I On 31/07/2026 Spot Bond |        |            | 100.00000 | 15.25570  | 100.00000          | 15.08239           |                   |                              | 0.00        | 0                  | 42,300,000,000        |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>42,300,000,000</b> |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>42,300,000,000</b> |
| NBK29I On 18/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90519          |                   |                              | 0.00        | 0                  | 0                     |
| <b>Total NBK29B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK29B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK30I On 18/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98059          |                   |                              | 0.00        | 0                  | 0                     |
| <b>Total NBK30B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK30B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK31I On 17/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03047          |                   |                              | 0.00        | 0                  | 0                     |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK32I On 26/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71480          |                   |                              | 0.00        | 0                  | 0                     |
| <b>Total NBK32B SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>           | <b>0</b>              |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| <b>Total For NBK32B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK33I On 10/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06916          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total NBK33B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK33B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK34I On 10/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88255           |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK35I On 10/05/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87984           |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK36I On 10/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87630           |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK37I On 02/08/2019 Spot Bond |        |            | 100.00000 | 9.01440   | 100.00000          | 8.89600            |                   |            |  | 0.00        | 0                  | 61,200,000,000        |
| <b>Total NBK37B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>61,200,000,000</b> |
| <b>Total For NBK37B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>61,200,000,000</b> |
| NBK38I On 02/08/2021 Spot Bond |        |            | 100.00000 | 10.96243  | 100.00000          | 10.81844           |                   |            |  | 0.00        | 0                  | 28,700,000,000        |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>28,700,000,000</b> |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>28,700,000,000</b> |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 9.07500   | 110.79961 | 9.07500            | 110.71948          |                   |            |  | 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>    |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 100.00000 | 23.17128  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total NBK3A/R204 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK3A/R204</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 11.20000  | 41.77901  | 11.20000           | 41.74267           |                   |            |  | 0.00        | 0                  | 0                     |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| NBK40I On 31/07/2026 Spot Bond |        |            | 100.00000 | 9.83962   | 100.00000          | 9.70752            |                   |            |  | 0.00        | 0                  | 30,200,000,000        |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>30,200,000,000</b> |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>30,200,000,000</b> |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44870          |                   |            |  | 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>              |
| NCLN7 On 15/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.76187           |                   |            |  | 0.00        | 212,000,000        | 212,000,000           |
| <b>Total NCLN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>212,000,000</b> | <b>212,000,000</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 NCLN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>212,000,000</b> | <b>212,000,000</b> |
| NCLN7 On 20/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12950          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NCLN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NCLN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NCLN7 On 09/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97195          |                   |            |  | 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>           |
| NCLN8 On 31/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16198          |                   |            |  | 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            | 101.18238          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 9.78725   | 100.00000          | 9.71630            |                   |            |  | 0.00        | 0                  | 0                  |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 9.78725   | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 10.37000  | 105.56196 | 10.37000           | 105.47500          |                   |            |  | 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            | 101.17615          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 10.40500  | 104.43500 | 10.40500           | 104.34867          |                   |            |  | 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            | 101.18238          |                   |            |  | 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            | 101.08028          |                   |            |  | 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            | 101.08036          |                   |            |  | 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            | 101.19225          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.20469          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57229          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN92 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN92</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62639          |                   |            |  | 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            | 101.07717          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69890          |                   |            |  | 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            | 100.30724          |                   |            |  | 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            | 100.80294          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED15 On 08/04/2024 Spot Bond |        |            | 10.71500  | 102.30962 | 10.71500           | 102.86793          |                   |            |  | 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            | 98.59565           |                   |            |  | 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            | 100.61665          |                   |            |  | 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            | 100.50541          |                   |            |  | 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            | 101.05203          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NED19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED20 On 01/07/2020 Spot Bond  |        |            | 11.50000  | 102.01213 | 11.50000           | 100.40356          |                   |            |  | 0.00        | 0                | 1,990,000,000        |
| <b>Total NED20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,990,000,000</b> |
| <b>Total For NED20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,990,000,000</b> |
| NED9 On 06/07/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.65838          |                   |            |  | 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   | 114.50129 | 9.44500            | 114.41518          |                   |            |  | 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>             |
| NEDT1 On 21/05/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.99437          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDT1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 103.15407 | 13.50000           | 103.04367          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NHM00 On 09/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.69528          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NHM003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NHM003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NILB10 On 08/12/2016 Spot Bond |        |            | 2.27000   | 182.05517 | 2.27000            | 181.99241          |                   |            |  | 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 |        |            | 2.62000   | 104.78250 | 2.62000            | 119.39055          |                   |            |  | 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   | 200.74034 | 3.45000            | 200.67067          |                   |            |  | 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 |        |            | 3.01000   | 115.90039 | 3.01000            | 115.85366          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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 |        |            | 3.32000   | 159.03542 | 3.32000            | 151.43798          |                   |            |  | 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 |        |            | 3.23000   | 163.14317 | 3.23000            | 163.13700          |                   |            |  | 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  |        |            | 9.00000   | 101.51791 | 9.00000            | 101.44508          |                   |            |  | 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>           |
| NPL10L On 03/04/2017 Spot Bond |        |            | 100.00000 | 62.05413  | 100.00000          | 61.68629           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NPL10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NPL10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1A1 On 22/05/2020 Spot Bond  |        |            | 9.63000   | 104.59735 | 9.63000            | 104.65647          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1A1 On 22/05/2048 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.71403          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1A17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1A17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1A1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68374          |                   |            |  | 0.00        | 0                | 430,000,000        |
| <b>Total NQ1A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>430,000,000</b> |
| <b>Total For NQ1A18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>430,000,000</b> |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.92056          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1A2 On 22/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78854          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1A2 On 22/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68195          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1B1 On 22/05/2020 Spot Bond  |        |            | 9.83000   | 104.63121 | 9.83000            | 104.68761          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total NQ1B10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1B10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1B1: On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74433          |                   |            |  | 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            | 101.72414          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1B16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1B16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1B1: On 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85932          |                   |            |  | 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  |        |            | 10.03000  | 104.66512 | 10.03000           | 104.71881          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1C10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1C10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1C1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76452          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1C15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1C15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1C1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77463          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQ1C16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQ1C16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQ1C1 On 22/05/2052 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.94611          |                   |            |  | 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            | 102.14787          |                   |            |  | 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 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.80491          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQF1D7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQF1D7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NQF1D On 22/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.04576          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NQF1D8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NQF1D8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NRA01: On 30/11/2018 Spot Bond |        |            | 8.97000   | 108.99071 | 8.97000            | 108.91235          |                   |            |  | 0.00        | 0                | 680,000,000        |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>680,000,000</b> |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>680,000,000</b> |
| NRA02: On 31/10/2022 Spot Bond |        |            | 9.74000   | 114.81080 | 9.74000            | 114.72183          |                   |            |  | 0.00        | 0                | 820,000,000        |

| 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 NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>820,000,000</b>   |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>820,000,000</b>   |
| NRA02: On 31/05/2023 Spot Bond |        |            | 2.16500   | 182.73238 | 2.16500            | 182.67097          |                   |            |  | 0.00        | 0                | 8,900,000,000        |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,900,000,000</b> |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,900,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 11.37500  | 107.99177 | 11.37500           | 107.89389          |                   |            |  | 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> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 14.27757  | 100.00000          | 14.18298           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA028/R186 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA028/R186</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC12 On 25/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.85591          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17890          |                   |            |  | 0.00        | 0                | 20,000,000           |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b>    |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b>    |
| NTC17 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.59774          |                   |            |  | 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            | 101.58668          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC19 On 27/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22893          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NYT10: On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84694          |                   |            |  | 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>             |
| NYT10: On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.26616          |                   |            |  | 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>             |
| NYT13: On 28/05/2020 Spot Bond |        |            | 100.00000 | 21.56709  | 100.00000          | 21.41073           |                   |            |  | 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            | 101.97369          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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 |        |            | 10.15000  | 99.34984  | 10.15000           | 99.26968           |                   |            |  | 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            | 101.37119          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML05 On 19/03/2025 Spot Bond |        |            | 10.33500  | 100.51619 | 10.33500           | 101.96229          |                   |            |  | 0.00        | 0                | 1,660,000,000        |
| <b>Total OML05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,660,000,000</b> |
| <b>Total For OML05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,660,000,000</b> |
| OML06 On 19/03/2022 Spot Bond |        |            | 10.91000  | 101.52871 | 10.91000           | 101.44082          |                   |            |  | 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 |        |            | 11.62500  | 99.67398  | 11.62500           | 100.52119          |                   |            |  | 0.00        | 0                | 960,000,000          |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>960,000,000</b>   |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>960,000,000</b>   |
| OML08 On 14/09/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33579          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML09 On 14/09/2022 Spot Bond |        |            | 10.90000  | 104.33072 | 10.90000           | 104.24049          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond |        |            | 11.52500  | 103.53741 | 11.52500           | 103.44287          |                   |            |  | 0.00        | 0                | 940,000,000          |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| PMM12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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>             |
| PMM21 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51994          |                   |            |  | 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>             |
| PMM23 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44435          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM24 On 07/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32919          |                   |            |  | 0.00        | 0                | 0                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total PMM24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM25 On 07/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM26 On 04/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02283          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM27 On 25/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64871          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC001 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.69894           |                   |            |  | 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>      |
| PPC001 On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82179           |                   |            |  | 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>      |
| PPC001 On 30/06/2021 Spot Bond |        |            | 10.01500  | 101.59807 | 10.01500           | 101.54056          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PPC004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PPC004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE1A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21652          |                   |            |  | 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            | 100.22131          |                   |            |  | 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            | 100.24190          |                   |            |  | 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            | 100.24668          |                   |            |  | 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>      |
| R010P On 21/12/2025 Spot Bond  |        |            | 9.01000   | 43.79406  | 9.01000            | 43.76244           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                          | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------------|------------------------|------------------------|
| <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  |        |            | 7.34000   | 105.94044 | 7.34000            | 105.87705          |                   |            | 371,258,800,000,000.00         | 186,820,000,000        | 106,396,666,600        |
| <b>Total R159 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>'1,258,800,000,000.00</b>   | <b>186,820,000,000</b> | <b>106,396,666,600</b> |
| <b>Total For R159</b>         |        |            |           |           |                    |                    |                   |            | <b>'1,258,800,000,000.00</b>   | <b>186,820,000,000</b> | <b>106,396,666,600</b> |
| R159P On 15/09/2016 Spot Bond |        |            | 7.17000   | 99.25907  | 7.17000            | 99.20104           |                   |            | 0.00                           | 0                      | 0                      |
| <b>Total R159P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                    | <b>0</b>               | <b>0</b>               |
| <b>Total For R159P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                    | <b>0</b>               | <b>0</b>               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.64500   | 113.89113 | 8.62500            | 113.95882          |                   |            | 672,204,020,704,500.00         | 1,350,168,192,100      | 1,828,379,561,100      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>'2,204,020,704,500.00</b>   | <b>350,168,192,100</b> | <b>328,379,561,100</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>'2,204,020,704,500.00</b>   | <b>350,168,192,100</b> | <b>328,379,561,100</b> |
| R187P On 21/12/2026 Spot Bond |        |            | 8.93000   | 40.41932  | 8.93000            | 40.39038           |                   |            | 0.00                           | 0                      | 0                      |
| <b>Total R187P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                    | <b>0</b>               | <b>0</b>               |
| <b>Total For R187P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                    | <b>0</b>               | <b>0</b>               |
| R188P On 21/12/2027 Spot Bond |        |            | 8.85000   | 37.36192  | 8.85000            | 37.33541           |                   |            | 0.00                           | 0                      | 0                      |
| <b>Total R188P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                    | <b>0</b>               | <b>0</b>               |
| <b>Total For R188P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                    | <b>0</b>               | <b>0</b>               |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.74000   | 299.20814 | 1.76000            | 298.74765          |                   |            | 37,567,773,456,000.00          | 21,590,674,400         | 24,320,452,900         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>'37,567,773,456,000.00</b>  | <b>21,590,674,400</b>  | <b>24,320,452,900</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>'37,567,773,456,000.00</b>  | <b>21,590,674,400</b>  | <b>24,320,452,900</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 1.86000   | 248.04715 | 1.86000            | 247.96990          |                   |            | 398,978,674,668,000.00         | 214,504,663,800        | 215,843,497,000        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>'398,978,674,668,000.00</b> | <b>214,504,663,800</b> | <b>215,843,497,000</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>'398,978,674,668,000.00</b> | <b>214,504,663,800</b> | <b>215,843,497,000</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 8.35500   | 100.37532 | 8.33000            | 100.43097          |                   |            | 770,613,356,481,000.00         | 451,300,222,200        | 716,857,763,100        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>'770,613,356,481,000.00</b> | <b>451,300,222,200</b> | <b>716,857,763,100</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>'770,613,356,481,000.00</b> | <b>451,300,222,200</b> | <b>716,857,763,100</b> |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.55500   | 103.98319 | 7.52500            | 103.95199          |                   |            | 704,038,126,284,000.00         | 93,188,368,800         | 895,000,739,600        |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>'704,038,126,284,000.00</b> | <b>93,188,368,800</b>  | <b>895,000,739,600</b> |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>'704,038,126,284,000.00</b> | <b>93,188,368,800</b>  | <b>895,000,739,600</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.02000   | 92.30528  | 9.02000            | 92.23892           |                   |            | 913,298,251,656,000.00         | 212,117,322,800        | 786,981,337,600        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>'913,298,251,656,000.00</b> | <b>212,117,322,800</b> | <b>786,981,337,600</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>'913,298,251,656,000.00</b> | <b>212,117,322,800</b> | <b>786,981,337,600</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.14000   | 95.57938  | 9.14000            | 95.50938           |                   |            | 873,585,927,060,000.00         | 95,578,329,000         | 409,154,998,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>'873,585,927,060,000.00</b> | <b>95,578,329,000</b>  | <b>409,154,998,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>'873,585,927,060,000.00</b> | <b>95,578,329,000</b>  | <b>409,154,998,000</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.21500   | 100.87822 | 9.21500            | 100.80457          |                   |            | 205,806,145,042,000.00         | 130,852,538,800        | 468,745,658,800        |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,806,145,042,000.00</b> | <b>130,852,538,800</b> | <b>468,745,658,800</b>   |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>15,806,145,042,000.00</b> | <b>130,852,538,800</b> | <b>468,745,658,800</b>   |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.26500   | 93.21616  | 9.26500            | 93.14736           |                   |            | 048,541,320,587,000.00       | 113,172,295,800        | 525,984,378,800          |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,541,320,587,000.00</b> | <b>113,172,295,800</b> | <b>525,984,378,800</b>   |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>18,541,320,587,000.00</b> | <b>113,172,295,800</b> | <b>525,984,378,800</b>   |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.77500   | 101.51283 | 7.74500            | 101.51365          |                   |            | 857,811,954,865,000.00       | 753,416,328,600        | 915,486,445,100          |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>57,811,954,865,000.00</b> | <b>753,416,328,600</b> | <b>915,486,445,100</b>   |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>57,811,954,865,000.00</b> | <b>753,416,328,600</b> | <b>915,486,445,100</b>   |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.29500   | 97.39367  | 9.29500            | 97.32156           |                   |            | 496,850,785,000,000.00       | 268,623,000,000        | 652,651,280,800          |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,850,785,000,000.00</b> | <b>268,623,000,000</b> | <b>652,651,280,800</b>   |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>16,850,785,000,000.00</b> | <b>268,623,000,000</b> | <b>652,651,280,800</b>   |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.33000   | 94.47696  | 9.33000            | 94.40675           |                   |            | 621,798,256,414,000.00       | 281,007,315,800        | 561,804,110,400          |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>21,798,256,414,000.00</b> | <b>281,007,315,800</b> | <b>561,804,110,400</b>   |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>21,798,256,414,000.00</b> | <b>281,007,315,800</b> | <b>561,804,110,400</b>   |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.32000   | 98.04929  | 9.32000            | 97.97689           |                   |            | 685,594,499,552,000.00       | 395,450,053,600        | 1,128,824,746,500        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>15,594,499,552,000.00</b> | <b>395,450,053,600</b> | <b>1,128,824,746,500</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>15,594,499,552,000.00</b> | <b>395,450,053,600</b> | <b>1,128,824,746,500</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.98000   | 98.30885  | 7.95000            | 98.33384           |                   |            | 212,252,387,800,000.00       | 277,224,610,000        | 791,697,950,300          |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,252,387,800,000.00</b> | <b>277,224,610,000</b> | <b>791,697,950,300</b>   |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>12,252,387,800,000.00</b> | <b>277,224,610,000</b> | <b>791,697,950,300</b>   |
| R208 On 31/03/2021 Spot Bond  |        |            | 8.13500   | 97.11397  | 8.10500            | 97.16125           |                   |            | 846,168,214,158,000.00       | 226,941,390,800        | 798,349,140,500          |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,168,214,158,000.00</b> | <b>226,941,390,800</b> | <b>798,349,140,500</b>   |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>16,168,214,158,000.00</b> | <b>226,941,390,800</b> | <b>798,349,140,500</b>   |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.18500   | 75.72589  | 9.17500            | 75.74192           |                   |            | 017,340,850,778,000.00       | 219,634,278,800        | 954,810,661,100          |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,340,850,778,000.00</b> | <b>219,634,278,800</b> | <b>954,810,661,100</b>   |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>17,340,850,778,000.00</b> | <b>219,634,278,800</b> | <b>954,810,661,100</b>   |
| R210 On 31/03/2028 Spot Bond  |        |            | 1.83000   | 187.49840 | 1.83000            | 187.44047          |                   |            | 2,682,900,048,000.00         | 1,466,065,600          | 115,387,444,400          |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,682,900,048,000.00</b>  | <b>1,466,065,600</b>   | <b>115,387,444,400</b>   |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>2,682,900,048,000.00</b>  | <b>1,466,065,600</b>   | <b>115,387,444,400</b>   |
| R211 On 31/01/2017 Spot Bond  |        |            | 1.75000   | 139.65622 | 1.55000            | 139.74993          |                   |            | 0.00                         | 0                      | 26,063,000,000           |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>26,063,000,000</b>    |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>26,063,000,000</b>    |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.74000   | 146.17170 | 1.73000            | 146.20221          |                   |            | 26,874,874,200,000.00        | 15,445,330,000         | 160,602,835,000          |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>26,874,874,200,000.00</b> | <b>15,445,330,000</b>  | <b>160,602,835,000</b>   |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>26,874,874,200,000.00</b> | <b>15,445,330,000</b>  | <b>160,602,835,000</b>   |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.07000   | 86.50548  | 9.06000            | 86.51380           |                   |            | 476,964,888,315,000.00       | 273,094,254,500        | 561,396,575,300          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>'6,964,888,315,000.00</b> | <b>273,094,254,500</b> | <b>561,396,575,300</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>'6,964,888,315,000.00</b> | <b>273,094,254,500</b> | <b>561,396,575,300</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 9.25500   | 76.29614  | 9.25500            | 76.24020           |                   |            | 356,283,037,496,000.00       | 146,545,979,200        | 669,814,998,900        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,283,037,496,000.00</b>  | <b>146,545,979,200</b> | <b>569,814,998,900</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>6,283,037,496,000.00</b>  | <b>146,545,979,200</b> | <b>569,814,998,900</b> |
| R230C On 15/09/2016 Spot Bond |        |            | 7.17000   | 99.25907  | 7.17000            | 99.20104           |                   |            | 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>               |
| R330C On 21/12/2016 Spot Bond |        |            | 7.22000   | 97.39905  | 7.22000            | 97.34278           |                   |            | 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 |        |            | 7.85000   | 93.52883  | 7.85000            | 93.46982           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R331C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R331C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R332C On 21/12/2017 Spot Bond |        |            | 7.90000   | 89.93723  | 7.90000            | 89.88013           |                   |            | 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 |        |            | 8.29000   | 85.91575  | 8.29000            | 85.85856           |                   |            | 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 |        |            | 8.27000   | 82.53382  | 8.27000            | 82.47901           |                   |            | 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 |        |            | 8.25000   | 79.30024  | 8.25000            | 79.24771           |                   |            | 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 |        |            | 8.24000   | 76.18334  | 8.24000            | 76.13293           |                   |            | 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 |        |            | 8.54000   | 72.35826  | 8.54000            | 72.30868           |                   |            | 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 |        |            | 8.52000   | 69.45327  | 8.52000            | 69.40579           |                   |            | 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 |        |            | 8.65500   | 66.19694  | 8.65500            | 66.15098           |                   |            | 0.00                         | 0                      | 0                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 8.62500   | 63.54913  | 8.62500            | 63.50516           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R340C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R340C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R341C On 21/06/2022 Spot Bond |        |            | 8.59500   | 61.02480  | 8.59500            | 60.98272           |                   |            |  | 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 |        |            | 8.56500   | 58.61761  | 8.56500            | 58.57733           |                   |            |  | 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 |        |            | 8.52500   | 56.35871  | 8.52500            | 56.32016           |                   |            |  | 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 |        |            | 8.48500   | 54.20768  | 8.48500            | 54.17077           |                   |            |  | 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 |        |            | 9.13000   | 49.53401  | 9.13000            | 49.49777           |                   |            |  | 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 |        |            | 9.09000   | 47.52341  | 9.09000            | 47.48880           |                   |            |  | 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 |        |            | 9.05000   | 45.61190  | 9.05000            | 45.57882           |                   |            |  | 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 |        |            | 9.01000   | 43.79406  | 9.01000            | 43.76244           |                   |            |  | 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 |        |            | 8.97000   | 42.06480  | 8.97000            | 42.03456           |                   |            |  | 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 |        |            | 8.93000   | 40.41932  | 8.93000            | 40.39038           |                   |            |  | 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 |        |            | 8.89000   | 38.85311  | 8.89000            | 38.82542           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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  |        |            | 8.85000   | 37.36192  | 8.85000            | 37.33541           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R352C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R352C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 12/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.03063          |                   |            |  | 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            | 101.26857          |                   |            |  | 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 17/01/2017 Spot Bond  |        |            | 100.00000 | 86.19581  | 100.00000          | 85.60944           |                   |            |  | 0.00        | 0                | 0             |
| RCSB0 On 17/01/2017 Spot Bond  |        |            | 100.00000 | 86.19581  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB06/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB06/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 10/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52698          |                   |            |  | 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 | 55.73587  | 100.00000          | 55.33178           |                   |            |  | 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 | 53.09706  | 100.00000          | 52.71211           |                   |            |  | 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 | 63.18944  | 100.00000          | 62.73130           |                   |            |  | 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 | 93.64797  | 100.00000          | 92.95256           |                   |            |  | 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 | 30.61670  | 100.00000          | 30.39473           |                   |            |  | 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>      |
| RCSC3 On 18/10/2016 Spot Bond  |        |            | 100.00000 | 87.71301  | 100.00000          | 87.11361           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSC3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSC3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| RDF01 On 04/09/2017 Spot Bond |        |            | 100.00000 | 40.87646  | 100.00000          | 40.56104           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDF01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDF01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDF02 On 04/12/2020 Spot Bond |        |            | 100.00000 | 9.72954   | 100.00000          | 9.64796            |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDF02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDF03 On 04/04/2018 Spot Bond |        |            | 100.00000 | 28.22561  | 100.00000          | 28.00781           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDF03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDF03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDF04 On 04/10/2018 Spot Bond |        |            | 100.00000 | 20.46012  | 100.00000          | 20.30225           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDF04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDF04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDF05 On 04/12/2019 Spot Bond |        |            | 100.00000 | 12.73228  | 100.00000          | 12.63403           |                   |            |  | 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            | 101.30259          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFB02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFB02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFB0 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98902          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFB04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFB04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFB0 On 27/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76724          |                   |            |  | 0.00        | 160,000,000        | 80,000,000        |
| <b>Total RDFB05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b> |
| <b>Total For RDFB05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b> |
| RDFB0 On 22/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12946          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFB06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFB06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFC2 On 05/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72449          |                   |            |  | 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 02/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46769          |                   |            |  | 0.00        | 0                  | 0                 |
| <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>          |
| RDFC3 On 23/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01660          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFC30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFC30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RDFC3 On 02/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47288          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC3 On 02/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40799          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC3 On 02/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49386          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC3 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21216          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFC34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.86559          |                   |            | 0.00        | 0                | 0             |
| <b>Total REB01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01/ On 21/05/2018 Spot Bond |        |            | 100.00000 | 34.15905  | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total REB01/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB01/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB02 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37767          |                   |            | 0.00        | 0                | 0             |
| <b>Total REB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REBC0 On 21/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74431          |                   |            | 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            | 100.71299          |                   |            | 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            | 101.01678          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED201 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED201</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20: On 05/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00357          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED202</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20: On 05/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20177          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED203 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED203</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RES01 On 02/03/2018 Spot Bond |        |            | 100.00000 | 31.73807  | 100.00000          | 31.50796           |                   |            |  | 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>      |
| RES02 On 02/03/2019 Spot Bond |        |            | 100.00000 | 18.33249  | 100.00000          | 18.19958           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES03 On 02/03/2020 Spot Bond |        |            | 100.00000 | 12.87927  | 100.00000          | 12.78590           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES04 On 02/03/2021 Spot Bond |        |            | 100.00000 | 10.73956  | 100.00000          | 10.66170           |                   |            |  | 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            | 100.22457          |                   |            |  | 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            | 99.99983           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES24 On 09/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41495          |                   |            |  | 0.00        | 0                | 0             |
| <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            | 100.51489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES29 On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69587          |                   |            |  | 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            | 101.47462          |                   |            |  | 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            | 100.59514          |                   |            |  | 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>      |
| RES33 On 12/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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            | 93.41127           |                   |            | 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>      |
| RP013 On 27/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33249          |                   |            | 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            | 87.13207           |                   |            | 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  | 101.53055 | 12.35000           | 101.43032          |                   |            | 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 | 16.23779  | 100.00000          | 16.12007           |                   |            | 0.00        | 0                | 0             |
| <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>      |
| RPP011 On 31/08/2018 Spot Bond |        |            | 100.00000 | 15.87643  | 100.00000          | 15.76256           |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP011U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP011U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP041 On 07/10/2016 Spot Bond |        |            | 100.00000 | 85.88235  | 100.00000          | 85.28037           |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP041U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP041U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP081 On 30/04/2020 Spot Bond |        |            | 100.00000 | 14.81307  | 100.00000          | 14.70568           |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP081U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP081U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP091 On 21/11/2016 Spot Bond |        |            | 100.00000 | 98.98862  | 100.00000          | 98.21528           |                   |            | 0.00        | 0                | 0             |
| <b>Total RPP091U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP091U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPS001 On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.81937          |                   |            | 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            | 59.28429           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RW21 On 21/04/2021 Spot Bond   |        |            | 9.64000   | 104.16541 | 9.64000            | 104.08506          |                   |            |  | 0.00        | 0                  | 50,000,000         |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| RW23 On 10/12/2023 Spot Bond   |        |            | 10.07000  | 98.65064  | 10.07000           | 98.57123           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RW28 On 10/12/2028 Spot Bond   |        |            | 10.77000  | 98.08364  | 10.77000           | 97.99935           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBK12 On 24/11/2016 Spot Bond  |        |            | 8.52000   | 102.81797 | 8.52000            | 102.74779          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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            | 102.12022          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBK13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBK14 On 01/12/2017 Spot Bond  |        |            | 9.62500   | 101.81056 | 9.62500            | 101.73214          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBK15 On 23/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51333          |                   |            |  | 0.00        | 774,000,000        | 774,000,000        |
| <b>Total SBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>774,000,000</b> | <b>774,000,000</b> |
| <b>Total For SBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>774,000,000</b> | <b>774,000,000</b> |
| SBK16 On 15/03/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66345          |                   |            |  | 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            | 98.12432           |                   |            |  | 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            | 98.20416           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29206          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBK20 On 02/12/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.01093          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK21 On 28/01/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.94769           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK22 On 28/05/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.14681          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 11.93000  | 100.70344 | 11.93000           | 100.60836          |                   |            |  | 0.00        | 0                | 1,915,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,915,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,915,000,000</b> |
| SBK24 On 19/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91354           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 11.33489  | 100.00000          | 11.25271           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK25 On 25/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34357          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK26 On 25/04/2021 Spot Bond  |        |            | 11.84500  | 104.90254 | 11.84500           | 104.80365          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK9 On 10/04/2018 Spot Bond   |        |            | 9.34500   | 101.30018 | 9.34500            | 101.22438          |                   |            |  | 0.00        | 0                | 2,420,000,000        |
| <b>Total SBK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,420,000,000</b> |
| <b>Total For SBK9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,420,000,000</b> |
| SBN33 On 15/09/2017 Spot Bond  |        |            | 8.92500   | 102.56371 | 8.92500            | 102.49073          |                   |            |  | 0.00        | 0                | 167,500,000          |
| <b>Total SBN33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>167,500,000</b>   |
| <b>Total For SBN33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>167,500,000</b>   |
| SBN45 On 15/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.51507          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN51 On 03/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.81737          |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|----------------------|---------------|
| SBS13 On 22/09/2017 Spot Bond |        |            | 8.45500   | 103.81171 | 8.45500            | 103.74165          |                   |                              | 0.00                  | 0                    | 0             |
| <b>Total SBS13 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS13</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| SBS16 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46190          |                   |                              | 0.00                  | 0                    | 0             |
| <b>Total SBS16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| SBS18 On 23/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86071          |                   |                              | 0.00                  | 0                    | 0             |
| <b>Total SBS18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| SBS19 On 23/06/2021 Spot Bond |        |            | 9.54000   | 103.70641 | 9.54000            | 103.62723          |                   |                              | 0.00                  | 0                    | 0             |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| SBS20 On 15/05/2026 Spot Bond |        |            | 10.52500  | 99.43313  | 10.52500           | 99.35002           |                   |                              | 0.00                  | 0                    | 0             |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.75310           |                   |                              | 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            | 102.14789          |                   |                              | 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            | 102.34498          |                   |                              | 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 |        |            | 9.16500   | 101.09497 | 9.16500            | 101.02115          |                   | 259,112,880,000,000.00       | 28,272,000,000        | 9,424,000,000        |               |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>59,112,880,000,000.00</b> | <b>28,272,000,000</b> | <b>9,424,000,000</b> |               |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   | <b>59,112,880,000,000.00</b> | <b>28,272,000,000</b> | <b>9,424,000,000</b> |               |
| SBS26 On 28/02/2017 Spot Bond |        |            | 100.00000 | 63.76143  | 100.00000          | 63.33670           |                   |                              | 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 |        |            | 10.23000  | 104.20671 | 10.23000           | 104.12106          |                   |                              | 0.00                  | 0                    | 0             |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| SBS28 On 23/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27708          |                   |                              | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.98500   | 100.60674 | 8.98500            | 100.53428          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 10.53500  | 87.58849  | 10.53500           | 87.51520           |                   |            | 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            | 100.40018          |                   |            | 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 |        |            | 10.72500  | 95.55496  | 10.72500           | 95.47317           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS32 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91168          |                   |            | 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            | 101.09563          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS34 On 19/09/2024 Spot Bond |        |            | 10.42500  | 102.12384 | 10.42500           | 102.03926          |                   |            | 0.00        | 0                | 1,450,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,450,000,000</b> |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,450,000,000</b> |
| SBS35 On 29/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30092          |                   |            | 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            | 100.09250          |                   |            | 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 |        |            | 9.16000   | 96.75396  | 9.16000            | 96.68335           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS38 On 29/01/2025 Spot Bond |        |            | 10.25500  | 93.74937  | 10.25500           | 93.67298           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS39 On 29/01/2030 Spot Bond |        |            | 11.31000  | 89.32338  | 11.31000           | 89.24330           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS4 On 16/11/2021 Spot Bond   |        |            | 9.87500   | 96.79363  | 9.87500            | 96.71760           |                   |            | 0.00        | 0                | 580,000,000        |
| <b>Total SBS4 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b> |
| <b>Total For SBS4</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b> |
| SBS40 On 12/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.75232           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS40 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS40</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS41 On 12/11/2022 Spot Bond  |        |            | 9.97000   | 102.40201 | 9.97000            | 102.32081          |                   |            | 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  |        |            | 10.70500  | 102.13372 | 10.70500           | 102.04693          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS42 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS42</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS43 On 12/11/2027 Spot Bond  |        |            | 10.87500  | 102.19940 | 10.87500           | 102.11121          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS43 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS43</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS44 On 15/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90932           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS44 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS44</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS45 On 15/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.80450           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS45 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS45</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS46 On 15/02/2023 Spot Bond  |        |            | 9.72000   | 104.21467 | 9.72000            | 104.13318          |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS46 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS46</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBS47 On 15/02/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.76271           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBS47 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBS47</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.06000   | 116.84118 | 3.06000            | 275.80970          |                   |            | 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 |        |            | 2.52000   | 137.82111 | 2.52000            | 139.09325          |                   |            | 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>           |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 100.00000 | 94.11454  | 100.00000          | 93.58061           |                   |            | 0.00        | 0                | 0                  |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 100.00000 | 94.11454  | 100.00000          | 93.58061           |                   |            | 0.00        | 0                | 0                  |
| <b>Total SBSI12/R211 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SBSI12/R211</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 3.41000   | 201.77776 | 3.41000            | 202.07814          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SCM10 On 15/09/2017 Spot Bond  |        |            | 100.00000 | 44.44509  | 100.00000          | 44.12286           |                   |            |  | 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>      |
| SGI004 On 20/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88749          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SGI004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SGI004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SGI005 On 10/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHF01 On 15/12/2016 Spot Bond  |        |            | 100.00000 | 90.64039  | 100.00000          | 89.97555           |                   |            |  | 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  |        |            |           | 180.30322 | 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  |        |            | 3.20000   | 123.64026 | 3.20000            | 138.63657          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHI05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHPCB On 03/04/2017 Spot Bond  |        |            | 6.50000   | 102.24440 | 6.50000            | 102.19081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHPCBU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <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            | 101.66976          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SHS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SHS01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SHS04 On 29/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78926          |                   |            |  | 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  |        |            | 9.02500   | 100.70945 | 9.02500            | 100.63662          |                   |            |  | 0.00        | 0                | 10,000,000,000        |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| SHS05/ On 29/06/2017 Spot Bond |        |            | 8.75000   | 100.94035 | 8.75000            | 100.86952          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SHS05/R203 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SHS05/R203</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.33574          |                   |            |  | 0.00        | 0                | 32,400,000            |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,400,000</b>     |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,400,000</b>     |
| SHS11L On 19/11/2016 Spot Bond |        |            | 100.00000 | 97.09763  | 100.00000          | 96.33508           |                   |            |  | 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  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 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            | 101.30249          |                   |            |  | 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            | 101.20551          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| SHS17L On 30/09/2016 Spot Bond |        |            | 100.00000 | 89.62911  | 100.00000          | 88.99042           |                   |            |  | 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>              |
| SHS18L On 30/11/2016 Spot Bond |        |            | 100.00000 | 96.29923  | 100.00000          | 95.56412           |                   |            |  | 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  |        |            | 9.12500   | 105.20308 | 9.12500            | 105.12658          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total SHS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SHS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS22 On 23/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.34438          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS23 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92834          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS24 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95821          |                   |            |  | 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  |        |            | 10.00500  | 100.50114 | 10.00500           | 100.42076          |                   |            |  | 0.00        | 0                | 166,000,000          |
| <b>Total SHS25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>166,000,000</b>   |
| <b>Total For SHS25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>166,000,000</b>   |
| SHS26 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95821          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS28 On 15/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.17642          |                   |            |  | 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>             |
| SHS29I On 03/12/2018 Spot Bond |        |            | 100.00000 | 24.05026  | 100.00000          | 23.87590           |                   |            |  | 0.00        | 0                | 0                    |
| <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   |        |            | 8.59000   | 99.83553  | 8.59000            | 104.57389          |                   |            |  | 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   |        |            | 9.54500   | 98.31743  | 9.54500            | 98.24190           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLI3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLI3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT01 On 15/09/2017 Spot Bond  |        |            | 8.92500   | 102.56371 | 8.92500            | 102.49073          |                   |            |  | 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> |
| SNT02 On 12/04/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.65538          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SNT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SNT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT03 On 12/04/2023 Spot Bond  |        |            | 11.03000  | 48.82411  | 11.03000           | 107.09752          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total SNT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| SPDA2 On 21/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77458          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA4 On 21/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98238          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA5 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74436          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA6 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78474          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA7 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62287          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPDA8 On 21/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67201          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SPDA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SPDA8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SPG00 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06902          |                   |            |  | 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>             |
| SSA05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48392          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SSA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SSA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SSA06 On 16/04/2020 Spot Bond |        |            | 9.83500   | 97.10560  | 9.83500            | 97.02921           |                   |            |  | 0.00        | 0                  | 4,220,000,000        |
| <b>Total SSA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,220,000,000</b> |
| <b>Total For SSA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,220,000,000</b> |
| SSN00 On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66962          |                   |            |  | 0.00        | 100,000,000        | 50,000,000           |
| <b>Total SSN001 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| <b>Total For SSN001</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b>    |
| SSN00 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03338          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SSN002 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SSN002</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SSN00 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28216          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SSN003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For SSN003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.67500   | 91.64172  | 9.67500            | 91.57078           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.67500   | 91.64172  | 9.67500            | 91.57078           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN00: On 15/01/2020 Spot Bond |        |            | 9.37000   | 94.35763  | 9.37000            | 94.28722           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN00: On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17049          |                   |            |  | 0.00        | 180,000,000        | 90,000,000        |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| SSN00: On 15/09/2017 Spot Bond |        |            | 8.40500   | 103.09900 | 8.40500            | 103.02982          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN01: On 31/01/2025 Spot Bond |        |            | 2.64000   | 118.79773 | 2.64000            | 119.20627          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN01: On 21/12/2018 Spot Bond |        |            | 9.61500   | 97.68093  | 9.61500            | 97.60577           |                   |            |  | 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>          |
| SSN01: On 26/08/2018 Spot Bond |        |            | 8.50000   | 101.68922 | 8.50000            | 101.63600          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN01: On 21/12/2026 Spot Bond |        |            | 10.64500  | 100.45339 | 10.64500           | 100.36803          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN01: On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48684          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN02: On 28/02/2031 Spot Bond |        |            | 10.93000  | 74.73266  | 10.93000           | 74.66821           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| SSN02: On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37920          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43762          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 25/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01760          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 16/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.31198           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71485          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 24/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82463          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23029          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 02/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64177          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 18/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 01/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76309          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 26/01/2021 Spot Bond |        |            | 9.55000   | 100.64651 | 9.55000            | 100.25382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY128€ On 18/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75753          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SY1286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1287 On 26/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55785          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1287 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1287</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1307 On 12/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.20328           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1307 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1307</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1308 On 16/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.11870           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1311 On 04/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1312 On 19/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.42528           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1313 On 26/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.56539           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1314 On 03/11/2016 Spot Bond |        |            | 100.00000 | 80.75221  | 100.00000          | 80.21978           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.57500   | 99.72293  | 9.57500            | 99.64651           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A10 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77464          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A11 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A12 On 21/02/2048 Spot Bond |        |            | 9.60000   | 96.29584  | 9.60000            | 102.63523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A10 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79457          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For T13A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A11 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86896          |                   |            |  | 0.00        | 0                | 120,000,000        |
| <b>Total T13A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| <b>Total For T13A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| T13A12 On 21/08/2020 Spot Bond |        |            | 9.50000   | 104.41376 | 9.50000            | 107.76201          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A13 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72419          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A14 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79457          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A15 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86493          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A16 On 21/08/2020 Spot Bond |        |            | 9.60000   | 106.74279 | 9.60000            | 106.57610          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A18 On 25/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23992          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A19 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24616          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| T13A20 On 21/08/2020 Spot Bond |        |            | 9.55000   | 102.96172 | 9.55000            | 105.05794          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total T13A20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For T13A20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TFS117 On 02/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36188          |                   |            |  | 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            | 101.03873          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TFS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TFS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TFS123 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60665          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS13E On 06/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72643          |                   |            |  | 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>             |
| TFS13E On 06/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74173          |                   |            |  | 0.00        | 0                | 200,000,000          |
| <b>Total TFS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| <b>Total For TFS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| TFS137 On 16/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82365          |                   |            |  | 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>             |
| TFS13E On 28/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18496          |                   |            |  | 0.00        | 0                | 400,000,000          |
| <b>Total TFS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For TFS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| TFS13E On 27/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69058          |                   |            |  | 0.00        | 0                | 2,488,651,800        |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,488,651,800</b> |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,488,651,800</b> |
| TFS14C On 28/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17205          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TH10A On 18/10/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>             |
| TH10A On 18/10/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.62706          |                   |            |  | 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>             |
| TH10A On 18/07/2017 Spot Bond  |        |            | 7.83000   | 100.43925 | 7.83000            | 100.37639          |                   |            |  | 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>             |
| TH10A On 18/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>             |
| TH10A On 18/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44353          |                   |            |  | 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>             |
| TH10A On 18/07/2017 Spot Bond  |        |            | 7.39000   | 93.38622  | 7.39000            | 100.35558          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TH10A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH10A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A6 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44353          |                   |            |  | 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   | 93.58185  | 7.16000            | 100.34469          |                   |            |  | 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            | 100.46725          |                   |            |  | 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            | 100.46531          |                   |            |  | 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            | 100.51172          |                   |            |  | 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            | 100.50544          |                   |            |  | 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            | 100.69455          |                   |            |  | 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            | 100.67297          |                   |            |  | 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 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43093          |                   |            |  | 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            | 100.44643          |                   |            |  | 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   | 100.48880 | 8.73000            | 100.41883          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For TH11A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH11A4 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25196          |                   |            |  | 0.00        | 0                | 0                 |
| <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>          |
| TH11A5 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44352          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH11A6 On 18/07/2041 Spot Bond |        |            | 9.74500   | 86.08034  | 9.74500            | 97.70629           |                   |            |  | 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            | 100.14255          |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| TH11A8 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44352          |                   |            |  | 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            | 100.46821          |                   |            |  | 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            | 100.46288          |                   |            |  | 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            | 100.46095          |                   |            |  | 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            | 100.51074          |                   |            |  | 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            | 100.50881          |                   |            |  | 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            | 100.49190          |                   |            |  | 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            | 100.66094          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TH11D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66286          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65326          |                   |            |  | 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            | 101.75445          |                   |            |  | 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            | 101.80494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A3 On 21/08/2019 Spot Bond |        |            | 9.55000   | 101.85057 | 9.55000            | 103.18963          |                   |            |  | 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            | 101.77464          |                   |            |  | 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            | 101.84533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A6 On 21/08/2019 Spot Bond |        |            | 9.46000   | 101.57901 | 9.46000            | 101.50166          |                   |            |  | 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            | 101.76454          |                   |            |  | 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            | 101.84533          |                   |            |  | 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 |        |            | 9.57000   | 88.68601  | 9.57000            | 100.52131          |                   |            |  | 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            | 101.93619          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH12B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93619          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93619          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93619          |                   |            |  | 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            | 102.09768          |                   |            |  | 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            | 102.09768          |                   |            |  | 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            | 102.09768          |                   |            |  | 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            | 102.09566          |                   |            |  | 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            | 102.75316          |                   |            |  | 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            | 102.75316          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.90043          |                   |            |  | 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            | 102.74107          |                   |            |  | 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            | 101.72819          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For TH13A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13A1 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77263          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total TH13A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For TH13A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| TH13A2 On 21/08/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84525          |                   |            |  | 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 |        |            | 9.70000   | 100.74085 | 9.70000            | 102.99478          |                   |            |  | 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            | 101.73021          |                   |            |  | 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            | 101.77465          |                   |            |  | 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            | 101.29034          |                   |            |  | 0.00        | 0                | 140,000,000        |
| <b>Total TH13A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,000</b> |
| <b>Total For TH13A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,000</b> |
| TH13A7 On 21/08/2020 Spot Bond |        |            | 9.59000   | 103.10916 | 9.59000            | 104.51412          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13A8 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72419          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93609          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B2 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93811          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B3 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97546          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TH13B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TH13B4 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93527          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TH13B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH13B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B: On 25/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09351          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07588          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.11604          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28667          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.74279          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.74279          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.77756          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.74754          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A11 On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42948          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH9A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A1: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            | 101.06155 | 6.07419   | 101.06155          | 6.02974            |                   |            |  | 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 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| THE9B: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48029          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|-----------------------|
| <b>Total For THE9C2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| THE9C On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54065          |                   |                              | 0.00                 | 0                     | 0                     |
| <b>Total THE9C4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9C4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| THE9D On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 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 18/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67770          |                   |                              | 0.00                 | 0                     | 0                     |
| <b>Total THE9D4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9D4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TL20 On 22/02/2020 Spot Bond   |        |            | 9.67000   | 92.10391  | 9.67000            | 91.97461           |                   |                              | 0.00                 | 0                     | 10,000,000,000        |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>10,000,000,000</b> |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>10,000,000,000</b> |
| TL20/R On 22/02/2020 Spot Bond |        |            | 100.00000 | 16.32342  | 100.00000          | 16.23095           |                   |                              | 0.00                 | 0                     | 0                     |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 110.97500 | 10.00000           | 110.88800          |                   |                              | 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   |        |            | 8.40500   | 103.13336 | 8.40500            | 103.06416          |                   | 33,777,032,296,000.00        | 4,018,683,200        | 48,437,857,282        |                       |
| <b>Total TN17 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>33,777,032,296,000.00</b> | <b>4,018,683,200</b> | <b>48,437,857,282</b> |                       |
| <b>Total For TN17</b>          |        |            |           |           |                    |                    |                   | <b>33,777,032,296,000.00</b> | <b>4,018,683,200</b> | <b>48,437,857,282</b> |                       |
| TN17/R On 14/11/2017 Spot Bond |        |            | 100.00000 | 43.67956  | 100.00000          | 43.39176           |                   | 0.00                         | 0                    | 0                     |                       |
| <b>Total TN17/R203 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| <b>Total For TN17/R203</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| TN20 On 17/09/2020 Spot Bond   |        |            | 9.46500   | 107.54469 | 9.46500            | 107.46364          |                   | 4,326,521,541,000.00         | 457,107,400          | 35,675,100,000        |                       |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,326,521,541,000.00</b>  | <b>457,107,400</b>   | <b>35,675,100,000</b> |                       |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   | <b>4,326,521,541,000.00</b>  | <b>457,107,400</b>   | <b>35,675,100,000</b> |                       |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 17.61867  | 100.00000          | 17.50257           |                   | 0.00                         | 0                    | 0                     |                       |
| <b>Total TN20/R208 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| <b>Total For TN20/R208</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 3.73839   | 100.00000          | 3.71128            |                   | 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   |        |            | 10.05500  | 106.49476 | 10.05500           | 106.40962          |                   | 313,716,000,000.00           | 31,200,000           | 22,218,100,000        |                       |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>313,716,000,000.00</b>    | <b>31,200,000</b>    | <b>22,218,100,000</b> |                       |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>313,716,000,000.00</b>    | <b>31,200,000</b>    | <b>22,218,100,000</b> |                       |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 13.53625  | 100.00000          | 13.44706           |                   | 0.00                         | 0                    | 0                     |                       |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN25 On 19/08/2025 Spot Bond   |        |            | 10.70000  | 97.61617  | 10.70000           | 97.53235           |                   |            |  | 0.00        | 0                | 25,880,000,000        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,880,000,000</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,880,000,000</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 13.96478  | 100.00000          | 13.87176           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN27 On 14/11/2027 Spot Bond   |        |            | 10.71500  | 90.33817  | 10.71500           | 90.26134           |                   |            |  | 0.00        | 0                | 10,200,000,000        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,200,000,000</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,200,000,000</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.76687  | 100.00000          | 10.69593           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.14000  | 98.93075  | 11.14000           | 98.84289           |                   |            |  | 0.00        | 0                | 2,950,000,000         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,950,000,000</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,950,000,000</b>  |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 124.41459 | 8.00000            | 124.33462          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.37500  | 98.40507  | 11.37500           | 98.31587           |                   |            |  | 0.00        | 0                | 1,400,000,000         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 103.52236 | 10.75000           | 103.43354          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TNF18 On 22/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.60613          |                   |            |  | 0.00        | 0                | 1,363,000             |
| <b>Total TNF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,363,000</b>      |
| <b>Total For TNF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,363,000</b>      |
| TORQ1 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.73193           |                   |            |  | 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            | 99.66294           |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 99.69202           |                   |            |  | 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            | 99.76935           |                   |            |  | 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            | 99.76400           |                   |            |  | 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            | 99.75597           |                   |            |  | 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  | 110.97500 | 10.00000           | 110.88800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75381          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 10/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60270          |                   |            |  | 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            | 101.61112          |                   |            |  | 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 |        |            | 9.60500   | 101.43555 | 9.60500            | 101.35800          |                   |            |  | 0.00        | 0                | 170,000,000   |

| 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 TPDA08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>170,000,000</b> |
| <b>Total For TPDA08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>170,000,000</b> |
| TR30 On 31/12/2099 Spot Bond  |        |            | 10.00000  | 100.21439 | 10.00000           | 100.13394          |                   |            |  | 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   | 100.20905 | 9.75000            | 100.13060          |                   |            |  | 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 | 10.20871  | 100.00000          | 10.12994           |                   |            |  | 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            | 101.25518          |                   |            |  | 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            | 101.31292          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TRA2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA2A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA2A On 14/12/2020 Spot Bond |        |            | 9.85000   | 100.80419 | 9.85000            | 100.72478          |                   |            |  | 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            | 101.40452          |                   |            |  | 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            | 101.58754          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total TRA2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For TRA2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| TRA2D On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00892          |                   |            |  | 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            | 101.22840          |                   |            |  | 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            | 101.29189          |                   |            |  | 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 | 8.79828   | 100.00000          | 8.73450            |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| TRAA4I On 14/06/2024 Spot Bond |        |            | 100.00000 | 9.36907   | 100.00000          | 9.30114            |                   |            |  | 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            | 101.32716          |                   |            |  | 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>      |
| TRAB2I On 14/06/2024 Spot Bond |        |            | 100.00000 | 9.71154   | 100.00000          | 9.64113            |                   |            |  | 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            | 101.33421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC2 On 14/06/2024 Spot Bond  |        |            | 100.00000 | 9.99694   | 100.00000          | 9.92446            |                   |            |  | 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            | 101.53152          |                   |            |  | 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 | 13.47875  | 100.00000          | 13.38103           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.96739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE2I On 14/06/2024 Spot Bond |        |            | 100.00000 | 17.30302  | 100.00000          | 17.17758           |                   |            |  | 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 | 17.48000  | 100.00000          | 17.35327           |                   |            |  | 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 | 2.29592   | 100.00000          | 2.27927            |                   |            |  | 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>      |
| TSP19€ On 18/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.74882           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| <b>Total TSP195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TSP195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TSP196 On 15/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.19288           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TSP196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TSP196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TSP197 On 13/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.66990           |                   |            |  | 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>              |
| TSP198 On 27/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.39020           |                   |            |  | 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>              |
| TSP199 On 24/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.75041           |                   |            |  | 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>              |
| TSP200 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.44069           |                   |            |  | 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>              |
| TSP201 On 04/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TSP201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TSP201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TSP202 On 02/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.00920           |                   |            |  | 0.00        | 16,400,000,000        | 12,700,000,000        |
| <b>Total TSP202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>16,400,000,000</b> | <b>12,700,000,000</b> |
| <b>Total For TSP202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>16,400,000,000</b> | <b>12,700,000,000</b> |
| TSP203 On 16/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.72453           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TSP203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TSP203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TSP204 On 01/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.42272           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TSP204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TSP204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TSP205 On 02/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.25262           |                   |            |  | 0.00        | 1,094,000,000         | 1,094,000,000         |
| <b>Total TSP205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,094,000,000</b>  | <b>1,094,000,000</b>  |
| <b>Total For TSP205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,094,000,000</b>  | <b>1,094,000,000</b>  |
| TSP206 On 16/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.06843           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TSP206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TSP206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TSP207 On 28/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.03288           |                   |            |  | 0.00        | 0                     | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |      | Value                 | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------|-----------------------|----------------------|---------------|
| <b>Total TSP207 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP207</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP207 On 10/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.89661           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP208 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP208</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP208 On 11/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.73105           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP209 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP209</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP209 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.40340           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP210 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP210</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP210 On 08/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.10777           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP211 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP211</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP211 On 22/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.03861           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP212 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP212</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP212 On 22/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.84743           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP213 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP213</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP213 On 05/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.69426           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP214 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP214</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP214 On 06/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.53226           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP215 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP215</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP215 On 19/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.38785           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP216 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP216</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP216 On 20/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.39029           |                   |                              |      | 0.00                  | 0                    | 0             |
| <b>Total TSP217 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP217</b>        |        |            |           |           |                    |                    |                   |                              |      | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP217 On 03/08/2017 Spot Bond |        |            | 100.00000 | 50.47702  | 100.00000          | 100.00000          |                   | 140,000,000,000,000.00       |      | 11,400,000,000        | 7,700,000,000        |               |
| <b>Total TSP218 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |      | <b>11,400,000,000</b> | <b>7,700,000,000</b> |               |
| <b>Total For TSP218</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |      | <b>11,400,000,000</b> | <b>7,700,000,000</b> |               |
| TTO011 On 28/08/2019 Spot Bond |        |            | 100.00000 | 19.12228  | 100.00000          | 18.98364           |                   |                              | 0.00 | 0                     | 0                    |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TTO01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TTO01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC16 On 31/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44790          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC162 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC162</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC16 On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59283          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC164 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC164</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC17 On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54884          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC170 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC170</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC17 On 28/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17428          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC172 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC172</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC17 On 15/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85918          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC173 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC173</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC17 On 17/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC174 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC174</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC17 On 19/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC175 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC175</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC17 On 22/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC17 On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51882          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC179</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC18 On 26/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC18 On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07766          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC182 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC182</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC18 On 12/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93540          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total TWC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC18 On 12/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51669          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC18 On 21/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23658          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC18 On 17/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23935          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC18 On 28/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17205          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCJ2 On 26/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.61249          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCJ27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCJ27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWCM2 On 26/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.51660          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWCM27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWCM27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| UG21 On 02/03/2021 Spot Bond   |        |            | 9.50500   | 108.95462 | 9.50500            | 108.87217          |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| UG26 On 09/03/2026 Spot Bond   |        |            | 10.57500  | 109.01288 | 10.57500           | 108.92134          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VJA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.88388   | 100.00000          | 7.83715            |                   |            |  | 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 | 7.75792   | 100.00000          | 7.70167            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VJA02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VJA02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 8.04396   | 100.00000          | 7.98565            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VJA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VJA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VJA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 8.41346   | 100.00000          | 8.35246            |                   |            |  | 0.00        | 0                | 0                 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VJA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.54051  | 100.00000          | 10.44208           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.70798   | 100.00000          | 7.66229            |                   |            |  | 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 | 7.67111   | 100.00000          | 7.61550            |                   |            |  | 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 | 7.84259   | 100.00000          | 7.78574            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 8.19494   | 100.00000          | 8.13553            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.27242  | 100.00000          | 10.17650           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC14 On 02/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC15 On 05/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33154          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC16 On 29/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82415          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01L On 01/04/2018 Spot Bond |        |            | 100.00000 | 30.69419  | 100.00000          | 30.47165           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE03 On 08/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93181           |                   |            |  | 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>      |
| VKE05 On 28/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94007          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 99.93284           |                   |            |  | 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            | 101.43409          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE08 On 29/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94338          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.41826   | 100.00000          | 7.37429            |                   |            |  | 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 | 7.43513   | 100.00000          | 7.38122            |                   |            |  | 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 | 9.12986   | 100.00000          | 9.06367            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 4.77706   | 100.00000          | 4.74243            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.32750  | 100.00000          | 10.23107           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.24236   | 100.00000          | 7.19943            |                   |            |  | 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 | 7.34832   | 100.00000          | 7.29504            |                   |            |  | 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 | 9.33144   | 100.00000          | 9.26379            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 4.55854   | 100.00000          | 4.52550            |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value   | Contracts Traded       | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---|------------------------|----------------------|
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 9.99821   | 100.00000          | 9.90485            |                   |            |  | 0.00  | 0                      | 0                    |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| WRS1L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 0.00088   | 100.00000          | 0.00087            |                   |            |  | 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>             |
| WS05 On 01/08/2018 Spot Bond   |        |            | 2.09000   | 245.18409 | 2.09000            | 245.10339          |                   |            |  | 0.00  | 0                      | 0                    |
| <b>Total WS05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For WS05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| WSP2 On 28/05/2017 Spot Bond   |        |            | 7.99500   | 102.50805 | 7.99500            | 102.44256          |                   |            |  | 0.00  | 0                      | 2,000,000,000        |
| <b>Total WSP2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>2,000,000,000</b> |
| <b>Total For WSP2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>2,000,000,000</b> |
| WSP2/f On 28/05/2017 Spot Bond |        |            | 100.00000 | 57.94591  | 100.00000          | 57.56410           |                   |            |  | 0.00  | 0                      | 0                    |
| <b>Total WSP2/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For WSP2/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| WSP3 On 28/05/2019 Spot Bond   |        |            | 8.29500   | 103.47138 | 8.29500            | 103.40285          |                   |            |  | 0.00  | 0                      | 0                    |
| <b>Total WSP3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For WSP3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| WSP4 On 28/05/2020 Spot Bond   |        |            | 8.57500   | 103.09361 | 8.57500            | 103.02307          |                   |            |  | 0.00  | 0                      | 0                    |
| <b>Total WSP4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For WSP4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 8.82000   | 102.43051 | 8.82000            | 102.35847          |                   |            |  | 0.00  | 0                      | 0                    |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| WSP5/f On 28/05/2021 Spot Bond |        |            | 100.00000 | 12.39687  | 100.00000          | 12.31519           |                   |            |  | 0.00  | 0                      | 0                    |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>             |
| Z083 On 30/09/2019 Spot Bond   |        |            | 7.69000   | 78.87996  | 7.69000            | 78.83145           |                   |            |  | 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 | 89.46078  | 100.00000          | 88.80779           |                   |            |  | 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>50,407,095,207,059,500.005,973,926,759,158</b> | <b>002,706,552,651</b> |                      |

| Contract Details        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded | Open Interest   |
|-------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|------------------|-----------------|
| <b>Total for SPOT :</b> |        |            |           |           |                    |                    |                   |            | 50,407,095,207,059,500.00 | 973,926,759,158  | 002,706,552,651 |
| <b>Total Futures</b>    |        |            |           |           |                    |                    |                   |            | 50 407 098 386 570 800.00 | 973,926,771,568  | 002,707,566,610 |
| <b>Total Options</b>    |        |            |           |           |                    |                    |                   |            | 0.00                      | 0                | 80,030          |
| <b>Grand Total:</b>     |        |            |           |           |                    |                    |                   |            | 50,407,098,386,570,800.00 | 973,926,771,568  | 002,707,646,640 |