



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2016

| 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 02/02/2017 Bond Future |        |            | 10.62867  | 78.82865  | 10.61929           | 78.88761           |                   |            | 0.00        | 0                | 8,849         |
| ES33 On 04/05/2017 Bond Future |        |            | 10.71024  | 76.57039  | 10.70021           | 76.63259           |                   |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future |        |            | 10.78509  | 78.11150  | 10.77462           | 78.17560           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,849</b>  |
| ES33 On 02/02/2017 Bond Future | 10.60  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.60  | Put        |           |           | 121.47000          | 0.12147            | 180,430           |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.61  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.61  | Put        |           |           | 58.46000           | 0.05846            | 117,420           |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.59  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.59  | Put        |           |           | 184.56000          | 0.18456            | 243,520           |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.56  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.56  | Put        |           |           | 877.62000          | 0.87762            | 939,820           |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.54  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.54  | Put        |           |           | 1,004.05000        | 1.00405            | 1,066,250         |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.55  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.55  | Put        |           |           | 940.80000          | 0.94080            | 1,003,000         |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.53  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33                      | On | 03/08/2017 | Bond Future | 10.53  | Put        |           |           | 1,521.36000        | 1.52136            | 1,585,460         |            | 0.00        | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.54  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.54  | Put        |           |           | 1,458.27000        | 1.45827            | 1,522,370         |            | 0.00        | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.55  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.55  | Put        |           |           | 1,395.26000        | 1.39526            | 1,459,360         |            | 0.00        | 0                | 0             |
| <b>Total ES33 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,849</b>  |
| ES42                      | On | 02/02/2017 | Bond Future |        |            | 10.74404  | 83.03112  | 10.73461           | 83.09903           |                   |            | 0.00        | 0                | 8,777         |
| ES42                      | On | 04/05/2017 | Bond Future |        |            | 10.82487  | 80.38590  | 10.81481           | 80.45737           |                   |            | 0.00        | 0                | 0             |
| ES42                      | On | 03/08/2017 | Bond Future |        |            | 10.89812  | 82.00413  | 10.88764           | 82.07769           |                   |            | 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 | 02/02/2017 | Bond Future |        |            | 128.89399 | 128.89399 | 128.91823          | 128.91823          |                   |            | 0.00        | 0                | 3,255         |
| I2025                     | On | 04/05/2017 | Bond Future |        |            | 131.41279 | 131.41279 | 131.44105          | 131.44105          |                   |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future |        |            | 132.73197 | 132.73197 | 132.76196          | 132.76196          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,255</b>  |
| I2025                     | On | 02/02/2017 | Bond Future | 129.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 129.99 | Put        |           |           | 1,071.77000        | 1.07177            | 1,096,010         |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.00 | Put        |           |           | 1,081.77000        | 1.08177            | 1,106,010         |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.01 | Put        |           |           | 1,091.77000        | 1.09177            | 1,116,010         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.58 | Put        |           |           | 1,138.95000        | 1.13895            | 1,167,210         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.56 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.56 | Put        |           |           | 1,118.95000        | 1.11895            | 1,147,210         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.57 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.57 | Put        |           |           | 1,128.95000        | 1.12895            | 1,157,210         |            | 0.00        | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.96 | Put        |           |           | 1,198.04000        | 1.19804            | 1,228,030         |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.97 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.97 | Put        |           |           | 1,208.04000        | 1.20804            | 1,238,030         |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.98 | Put        |           |           | 1,218.04000        | 1.21804            | 1,248,030         |            | 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>3,255</b>  |
| I2033                     | On | 02/02/2017 | Bond Future |        |            | 107.86281 | 107.86281 | 107.88271          | 107.88271          |                   |            | 0.00        | 0                | 5,474         |
| I2033                     | On | 04/05/2017 | Bond Future |        |            | 108.93142 | 108.93142 | 108.95458          | 108.95458          |                   |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future |        |            | 111.12949 | 111.12949 | 111.15399          | 111.15399          |                   |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | 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>5,474</b>  |
| I2033                     | On | 02/02/2017 | Bond Future | 109.72 | Put        |           |           | 1,837.29000        | 1.83729            | 1,857,190         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.70 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.70 | Put        |           |           | 1,817.29000        | 1.81729            | 1,837,190         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.71 | Put        |           |           | 1,827.29000        | 1.82729            | 1,847,190         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.72 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.84 | Put        |           |           | 1,885.42000        | 1.88542            | 1,908,580         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.85 | Put        |           |           | 1,895.42000        | 1.89542            | 1,918,580         |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.83 | Put        |           |           | 1,875.42000        | 1.87542            | 1,898,580         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.12 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.12 | Put        |           |           | 1,966.01000        | 1.96601            | 1,990,510         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.13 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.13 | Put        |           |           | 1,976.01000        | 1.97601            | 2,000,510         |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.14 | Put        |           |           | 1,986.01000        | 1.98601            | 2,010,510         |            | 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>5,474</b>  |
| I2038                     | On | 02/02/2017 | Bond Future |        |            | 134.09418 | 134.09418 | 134.11939          | 134.11939          |                   |            | 0.00        | 0                | 22,835        |
| I2038                     | On | 04/05/2017 | Bond Future |        |            | 136.71462 | 136.71462 | 136.74377          | 136.74377          |                   |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future |        |            | 137.97417 | 137.97417 | 138.00523          | 138.00523          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,835</b> |
| I2038                     | On | 02/02/2017 | Bond Future | 137.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.06 | Put        |           |           | 2,940.61000        | 2.94061            | 2,965,820         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.07 | Put        |           |           | 2,950.61000        | 2.95061            | 2,975,820         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.05 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.05 | Put        |           |           | 2,930.61000        | 2.93061            | 2,955,820         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.79 | Put        |           |           | 3,046.23000        | 3.04623            | 3,075,380         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.77 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.77 | Put        |           |           | 3,026.23000        | 3.02623            | 3,055,380         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.78 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.78 | Put        |           |           | 3,036.23000        | 3.03623            | 3,065,380         |            | 0.00        | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.79 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.18 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.18 | Put        |           |           | 3,174.77000        | 3.17477            | 3,205,830         |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Put        |           |           | 3,154.77000        | 3.15477            | 3,185,830         |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.17 | Put        |           |           | 3,164.77000        | 3.16477            | 3,195,830         |            | 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>22,835</b> |
| I2046                     | On | 02/02/2017 | Bond Future |        |            | 133.85281 | 133.85281 | 133.87748          | 133.87748          |                   |            | 0.00        | 0                | 18,352        |
| I2046                     | On | 04/05/2017 | Bond Future |        |            | 134.94050 | 134.94050 | 134.96929          | 134.96929          |                   |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future |        |            | 137.66364 | 137.66364 | 137.69402          | 137.69402          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>18,352</b> |
| I2046                     | On | 02/02/2017 | Bond Future | 137.13 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.13 | Put        |           |           | 3,252.52000        | 3.25252            | 3,277,190         |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.14 | Put        |           |           | 3,262.52000        | 3.26252            | 3,287,190         |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.15 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.15 | Put        |           |           | 3,272.52000        | 3.27252            | 3,297,190         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.32 | Put        |           |           | 3,350.71000        | 3.35071            | 3,379,500         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.33 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.33 | Put        |           |           | 3,360.71000        | 3.36071            | 3,389,500         |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.34 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.34 | Put        |           |           | 3,370.71000        | 3.37071            | 3,399,500         |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.17 | Put        |           |           | 3,475.98000        | 3.47598            | 3,506,360         |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.18 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.18 | Put        |           |           | 3,485.98000        | 3.48598            | 3,516,360         |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.19 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.19 | Put        |           |           | 3,495.98000        | 3.49598            | 3,526,360         |            | 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>18,352</b> |
| I2050                     | On | 02/02/2017 | Bond Future |        |            | 142.15061 | 142.15061 | 142.17720          | 142.17720          |                   |            | 0.00        | 0                | 24,754        |
| I2050                     | On | 04/05/2017 | Bond Future |        |            | 144.92852 | 144.92852 | 144.95935          | 144.95935          |                   |            | 0.00        | 0                | 0             |
| I2050                     | On | 03/08/2017 | Bond Future |        |            | 146.19145 | 146.19145 | 146.22417          | 146.22417          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,754</b> |
| I2050                     | On | 02/02/2017 | Bond Future | 144.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.96 | Put        |           |           | 2,782.80000        | 2.78280            | 2,809,390         |            | 0.00        | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.97 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.97 | Put        |           |           | 2,792.80000        | 2.79280            | 2,819,390         |            | 0.00        | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.98 | Put        |           |           | 2,802.80000        | 2.80280            | 2,829,390         |            | 0.00        | 0                | 0             |
| I2050                     | On | 04/05/2017 | Bond Future | 147.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| I2050                     | On | 04/05/2017 | Bond Future | 147.83 | Put        |           |           | 2,870.65000        | 2.87065            | 2,901,480         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.84 | Put        |           |           | 2,880.65000        | 2.88065            | 2,911,480         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.85 | Put        |           |           | 2,890.65000        | 2.89065            | 2,921,480         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.24 | Put        |           |           | 3,015.83000        | 3.01583            | 3,048,550         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.22 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.22 | Put        |           |           | 2,995.83000        | 2.99583            | 3,028,550         |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.23 | Put        |           |           | 3,005.83000        | 3.00583            | 3,038,550         |            | 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>24,754</b>  |
| R186                      | On | 02/02/2017 | Bond Future |        |            | 8.99232   | 111.09027 | 9.00312            | 111.01609          |                   | 9.19       | 84,872,966.28        | 764              | 115,584        |
| R186                      | On | 04/05/2017 | Bond Future |        |            | 9.03767   | 113.25454 | 9.04846            | 113.18198          |                   | 8.98       | 0.00                 | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future |        |            | 9.07378   | 110.22830 | 9.08488            | 110.15520          |                   | 9.14       | 0.00                 | 0                | 0              |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>84,872,966.28</b> | <b>764</b>       | <b>115,584</b> |
| R186                      | On | 02/02/2017 | Bond Future | 8.00   | Call       |           |           | 126.16000          | 0.12616            | 119,590           | 8.95       | 0.00                 | 0                | 7,000          |
| R186                      | On | 02/02/2017 | Bond Future | 8.00   | Put        |           |           | 7,314.37000        | 7.31437            | 7,233,620         | 8.95       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.40   | Call       |           |           | 3,543.59000        | 3.54359            | 3,564,910         | 9.58       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.40   | Put        |           |           | 863.85000          | 0.86385            | 810,990           | 9.58       | 0.00                 | 0                | 750            |
| R186                      | On | 02/02/2017 | Bond Future | 8.43   | Put        |           |           | 4,537.70000        | 4.53770            | 4,452,650         | 9.09       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.60   | Call       |           |           | 790.46000          | 0.79046            | 780,180           | 9.14       | 0.00                 | 0                | 7,000          |
| R186                      | On | 02/02/2017 | Bond Future | 8.79   | Put        |           |           | 2,704.35000        | 2.70435            | 2,623,210         | 9.21       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.80   | Call       |           |           | 1,255.02000        | 1.25502            | 1,248,320         | 9.22       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.50   | Put        |           |           | 693.31000          | 0.69331            | 646,340           | 9.64       | 0.00                 | 0                | 13,550         |
| R186                      | On | 02/02/2017 | Bond Future | 8.37   | Call       |           |           | 426.48000          | 0.42648            | 415,840           | 9.07       | 0.00                 | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 8.37   | Put        |           |           | 4,891.78000        | 4.89178            | 4,806,960         | 9.07       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.43   | Call       |           |           | 505.93000          | 0.50593            | 495,060           | 9.09       | 0.00                 | 0                | 750            |
| R186                      | On | 02/02/2017 | Bond Future | 8.87   | Put        |           |           | 2,374.61000        | 2.37461            | 2,295,770         | 9.26       | 0.00                 | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 8.90   | Call       |           |           | 1,547.11000        | 1.54711            | 1,543,440         | 9.28       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.60   | Put        |           |           | 3,605.83000        | 3.60583            | 3,521,370         | 9.14       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.62   | Call       |           |           | 830.14000          | 0.83014            | 820,070           | 9.15       | 0.00                 | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 8.62   | Put        |           |           | 3,503.55000        | 3.50355            | 3,419,300         | 9.15       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.79   | Call       |           |           | 1,227.90000        | 1.22790            | 1,220,940         | 9.21       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.02   | Put        |           |           | 1,831.53000        | 1.83153            | 1,758,390         | 9.35       | 0.00                 | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 9.10   | Call       |           |           | 2,243.50000        | 2.24350            | 2,248,260         | 9.40       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.80   | Put        |           |           | 2,661.60000        | 2.66160            | 2,580,720         | 9.22       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.81   | Call       |           |           | 1,282.52000        | 1.28252            | 1,276,090         | 9.23       | 0.00                 | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.81   | Put        |           |           | 2,619.28000        | 2.61928            | 2,538,670         | 9.23       | 0.00                 | 0                | 0              |

| 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 | 8.87   | Call       |           |           | 1,455.50000        | 1.45550            | 1,450,840         | 9.26       | 0.00                 | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 9.50   | Call       |           |           | 4,034.26000        | 4.03426            | 4,061,470         | 9.64       | 0.00                 | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 9.10   | Put        |           |           | 1,581.07000        | 1.58107            | 1,511,650         | 9.40       | 0.00                 | 0                | 2,546          |
| R186                     | On | 02/02/2017 | Bond Future | 8.90   | Put        |           |           | 2,258.18000        | 2.25818            | 2,180,330         | 9.28       | 0.00                 | 0                | 750            |
| R186                     | On | 02/02/2017 | Bond Future | 8.95   | Call       |           |           | 1,707.34000        | 1.70734            | 1,705,500         | 9.31       | 0.00                 | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 8.95   | Put        |           |           | 2,072.86000        | 2.07286            | 1,996,840         | 9.31       | 0.00                 | 0                | 2,546          |
| R186                     | On | 02/02/2017 | Bond Future | 9.02   | Call       |           |           | 1,947.34000        | 1.94734            | 1,948,380         | 9.35       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.91   | Put        |           |           | 3,274.22000        | 3.27422            | 3,210,200         | 9.07       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.89   | Call       |           |           | 2,275.93000        | 2.27593            | 2,283,990         | 9.06       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.89   | Put        |           |           | 3,348.06000        | 3.34806            | 3,283,560         | 9.06       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Call       |           |           | 2,306.93000        | 2.30693            | 2,315,230         | 9.06       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Put        |           |           | 3,310.99000        | 3.31099            | 3,246,730         | 9.06       | 0.00                 | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.91   | Call       |           |           | 2,338.18000        | 2.33818            | 2,346,720         | 9.07       | 0.00                 | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.93   | Call       |           |           | 2,943.26000        | 2.94326            | 2,957,710         | 9.25       | 0.00                 | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.93   | Put        |           |           | 3,969.24000        | 3.96924            | 3,910,590         | 9.25       | 0.00                 | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.91   | Call       |           |           | 2,880.92000        | 2.88092            | 2,894,960         | 9.24       | 0.00                 | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.91   | Put        |           |           | 4,040.33000        | 4.04033            | 3,981,270         | 9.24       | 0.00                 | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.92   | Call       |           |           | 2,912.00000        | 2.91200            | 2,926,240         | 9.24       | 0.00                 | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.92   | Put        |           |           | 4,004.67000        | 4.00467            | 3,945,810         | 9.24       | 0.00                 | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>36,892</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>84,872,966.28</b> | <b>764</b>       | <b>152,476</b> |
| R197                     | On | 02/02/2017 | Bond Future |        |            | 298.98174 | 298.98174 | 299.03871          | 299.03871          |                   |            | 0.00                 | 0                | 1,246          |
| R197                     | On | 04/05/2017 | Bond Future |        |            | 304.82429 | 304.82429 | 304.89022          | 304.89022          |                   |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future |        |            | 304.07584 | 304.07584 | 304.14583          | 304.14583          |                   |            | 0.00                 | 0                | 0              |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,246</b>   |
| R197                     | On | 02/02/2017 | Bond Future | 302.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.58 | Put        |           |           | 3,541.29000        | 3.54129            | 3,598,260         |            | 0.00                 | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.59 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.59 | Put        |           |           | 3,551.29000        | 3.55129            | 3,608,260         |            | 0.00                 | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.57 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.57 | Put        |           |           | 3,531.29000        | 3.53129            | 3,588,260         |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.58 | Put        |           |           | 3,689.78000        | 3.68978            | 3,755,710         |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.59 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.59 | Put        |           |           | 3,699.78000        | 3.69978            | 3,765,710         |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.60 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.60 | Put        |           |           | 3,709.78000        | 3.70978            | 3,775,710         |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.05 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.05 | Put        |           |           | 3,904.17000        | 3.90417            | 3,974,160         |            | 0.00                 | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R197                      | On | 03/08/2017 | Bond Future | 308.06 | Put        |           |           | 3,914.17000        | 3.91417            | 3,984,160         |            | 0.00        | 0                | 0             |
| R197                      | On | 03/08/2017 | Bond Future | 308.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R197                      | On | 03/08/2017 | Bond Future | 308.07 | Put        |           |           | 3,924.17000        | 3.92417            | 3,994,160         |            | 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>1,246</b>  |
| R202                      | On | 02/02/2017 | Bond Future |        |            | 248.11120 | 248.11120 | 248.15779          | 248.15779          |                   |            | 0.00        | 0                | 36,619        |
| R202                      | On | 04/05/2017 | Bond Future |        |            | 252.95944 | 252.95944 | 253.01385          | 253.01385          |                   |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future |        |            | 254.39927 | 254.39927 | 254.45687          | 254.45687          |                   |            | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,619</b> |
| R202                      | On | 02/02/2017 | Bond Future | 251.73 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.73 | Put        |           |           | 3,572.21000        | 3.57221            | 3,618,800         |            | 0.00        | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.74 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.74 | Put        |           |           | 3,582.21000        | 3.58221            | 3,628,800         |            | 0.00        | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.72 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.72 | Put        |           |           | 3,562.21000        | 3.56221            | 3,608,800         |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.71 | Put        |           |           | 3,696.15000        | 3.69615            | 3,750,560         |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.72 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.72 | Put        |           |           | 3,706.15000        | 3.70615            | 3,760,560         |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.73 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.73 | Put        |           |           | 3,716.15000        | 3.71615            | 3,770,560         |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.35 | Put        |           |           | 3,893.13000        | 3.89313            | 3,950,730         |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.36 | Put        |           |           | 3,903.13000        | 3.90313            | 3,960,730         |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.37 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.37 | Put        |           |           | 3,913.13000        | 3.91313            | 3,970,730         |            | 0.00        | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.35 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R202 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,619</b> |
| R2023                     | On | 02/02/2017 | Bond Future |        |            | 8.68079   | 99.10250  | 8.68647            | 99.07688           |                   | 6.55       | 0.00        | 0                | 16,460        |
| R2023                     | On | 04/05/2017 | Bond Future |        |            | 8.72123   | 97.10032  | 8.72662            | 97.07680           |                   | 6.55       | 0.00        | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future |        |            | 8.74904   | 99.05448  | 8.75455            | 99.03126           |                   | 6.23       | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,460</b> |
| R2023                     | On | 02/02/2017 | Bond Future | 8.85   | Put        |           |           | 886.30000          | 0.88630            | 852,580           | 6.78       | 0.00        | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.86   | Call       |           |           | 1,647.39000        | 1.64739            | 1,639,520         | 6.78       | 0.00        | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.86   | Put        |           |           | 868.77000          | 0.86877            | 835,280           | 6.78       | 0.00        | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.84   | Call       |           |           | 1,593.38000        | 1.59338            | 1,585,060         | 6.78       | 0.00        | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.84   | Put        |           |           | 904.09000          | 0.90409            | 870,150           | 6.78       | 0.00        | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.85   | Call       |           |           | 1,620.27000        | 1.62027            | 1,612,170         | 6.78       | 0.00        | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Call       |           |           | 1,466.99000        | 1.46699            | 1,462,290         | 6.59       | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Put        |           |           | 2,021.35000        | 2.02135            | 1,993,130         | 6.59       | 0.00                | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Call       |           |           | 1,487.46000        | 1.48746            | 1,482,840         | 6.59       | 0.00                | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Put        |           |           | 1,997.89000        | 1.99789            | 1,969,750         | 6.59       | 0.00                | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Call       |           |           | 1,446.68000        | 1.44668            | 1,441,920         | 6.58       | 0.00                | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Put        |           |           | 2,044.99000        | 2.04499            | 2,016,710         | 6.58       | 0.00                | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Call       |           |           | 1,736.74000        | 1.73674            | 1,735,260         | 6.26       | 0.00                | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Put        |           |           | 2,475.85000        | 2.47585            | 2,451,150         | 6.26       | 0.00                | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Call       |           |           | 1,756.24000        | 1.75624            | 1,754,820         | 6.26       | 0.00                | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Put        |           |           | 2,452.81000        | 2.45281            | 2,428,170         | 6.26       | 0.00                | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Call       |           |           | 1,775.86000        | 1.77586            | 1,774,500         | 6.26       | 0.00                | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Put        |           |           | 2,429.92000        | 2.42992            | 2,405,340         | 6.26       | 0.00                | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>16,460</b> |
| R203                      | On | 02/02/2017 | Bond Future |        |            | 7.74006   | 103.58523 | 7.73940            | 103.58561          |                   | 0.61       | 0.00                | 0                | 24,463        |
| R203                      | On | 04/05/2017 | Bond Future |        |            | 7.51841   | 101.42981 | 7.50945            | 101.43294          |                   | 0.40       | 0.00                | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>24,463</b> |
| R203                      | On | 02/02/2017 | Bond Future | 7.70   | Call       |           |           | 105.51000          | 0.10551            | 103,020           | 0.62       | 0.00                | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.70   | Put        |           |           | 128.29000          | 0.12829            | 126,180           | 0.62       | 0.00                | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.71   | Call       |           |           | 108.24000          | 0.10824            | 105,740           | 0.62       | 0.00                | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.71   | Put        |           |           | 125.24000          | 0.12524            | 123,120           | 0.62       | 0.00                | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.72   | Call       |           |           | 111.21000          | 0.11121            | 108,700           | 0.62       | 0.00                | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.72   | Put        |           |           | 122.42000          | 0.12242            | 120,290           | 0.62       | 0.00                | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Call       |           |           | 33.16000           | 0.03316            | 31,790            | 0.39       | 0.00                | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Put        |           |           | 242.94000          | 0.24294            | 244,700           | 0.39       | 0.00                | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Call       |           |           | 33.93000           | 0.03393            | 32,540            | 0.39       | 0.00                | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Put        |           |           | 240.20000          | 0.24020            | 241,940           | 0.39       | 0.00                | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Call       |           |           | 34.71000           | 0.03471            | 33,300            | 0.39       | 0.00                | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Put        |           |           | 237.47000          | 0.23747            | 239,190           | 0.39       | 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>24,463</b> |
| R2030                     | On | 02/02/2017 | Bond Future |        |            | 9.38865   | 89.85587  | 9.39428            | 89.81718           |                   |            | 2,875,387.84        | 32               | 33,723        |
| R2030                     | On | 04/05/2017 | Bond Future |        |            | 9.43951   | 91.60674  | 9.44497            | 91.56974           |                   |            | 0.00                | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future |        |            | 9.48448   | 89.44322  | 9.49002            | 89.40621           |                   |            | 0.00                | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,875,387.84</b> | <b>32</b>        | <b>33,723</b> |
| R2030                     | On | 02/02/2017 | Bond Future | 9.30   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.30   | Put        |           |           | 651.06000          | 0.65106            | 612,370           |            | 0.00                | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.31   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.31   | Put        |           |           | 581.69000          | 0.58169            | 543,000           |            | 0.00                | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.29   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.29   | Put        |           |           | 720.50000          | 0.72050            | 681,810           |            | 0.00                | 0                | 0             |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Put        |           |           | 783.59000          | 0.78359            | 746,590           |            | 0.00                | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Put        |           |           | 715.06000          | 0.71506            | 678,060           |            | 0.00                | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Put        |           |           | 852.19000          | 0.85219            | 815,190           |            | 0.00                | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 941.90000          | 0.94190            | 904,890           |            | 0.00                | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Put        |           |           | 1,077.56000        | 1.07756            | 1,040,550         |            | 0.00                | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Put        |           |           | 1,009.69000        | 1.00969            | 972,680           |            | 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>2,875,387.84</b> | <b>32</b>        | <b>33,723</b> |
| R2032                     | On | 02/02/2017 | Bond Future |        |            | 9.51073   | 92.91699  | 9.51639            | 92.87536           |                   | 12.59      | 0.00                | 0                | 18,016        |
| R2032                     | On | 04/05/2017 | Bond Future |        |            | 9.56034   | 90.56785  | 9.56585            | 90.52783           |                   | 12.91      | 0.00                | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future |        |            | 9.60266   | 92.39072  | 9.60824            | 92.35066           |                   | 12.61      | 0.00                | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>18,016</b> |
| R2032                     | On | 02/02/2017 | Bond Future | 9.51   | Call       |           |           | 2,138.92000        | 2.13892            | 2,117,030         | 12.79      | 0.00                | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.51   | Put        |           |           | 2,185.93000        | 2.18593            | 2,122,410         | 12.79      | 0.00                | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.52   | Call       |           |           | 2,175.96000        | 2.17596            | 2,154,300         | 12.80      | 0.00                | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.52   | Put        |           |           | 2,149.42000        | 2.14942            | 2,086,130         | 12.80      | 0.00                | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.53   | Call       |           |           | 2,213.53000        | 2.21353            | 2,192,090         | 12.80      | 0.00                | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.53   | Put        |           |           | 2,113.53000        | 2.11353            | 2,050,460         | 12.80      | 0.00                | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Call       |           |           | 2,765.03000        | 2.76503            | 2,755,230         | 13.06      | 0.00                | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Put        |           |           | 3,685.69000        | 3.68569            | 3,635,870         | 13.06      | 0.00                | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Call       |           |           | 2,799.05000        | 2.79905            | 2,789,370         | 13.06      | 0.00                | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Put        |           |           | 3,646.06000        | 3.64606            | 3,596,360         | 13.06      | 0.00                | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 2,833.55000        | 2.83355            | 2,823,980         | 13.07      | 0.00                | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 3,606.99000        | 3.60699            | 3,557,400         | 13.07      | 0.00                | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 3,361.18000        | 3.36118            | 3,357,060         | 12.75      | 0.00                | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 4,653.75000        | 4.65375            | 4,609,570         | 12.75      | 0.00                | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 3,395.05000        | 3.39505            | 3,391,020         | 12.76      | 0.00                | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 4,614.39000        | 4.61439            | 4,570,300         | 12.76      | 0.00                | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 3,428.78000        | 3.42878            | 3,424,850         | 12.76      | 0.00                | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 4,574.98000        | 4.57498            | 4,530,990         | 12.76      | 0.00                | 0                | 0             |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>18,016</b> |
| R2035                     | On | 02/02/2017 | Bond Future |        |            | 9.64830   | 97.35887  | 9.63859            | 97.43707           |                   |            | 0.00                | 0                | 5,957         |
| R2035                     | On | 04/05/2017 | Bond Future |        |            | 9.69756   | 94.75186  | 9.68724            | 94.83405           |                   |            | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035                     | On | 03/08/2017 | Bond Future |        |            | 9.74036   | 96.65887  | 9.72962            | 96.74351           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,957</b>  |
| R2035                     | On | 02/02/2017 | Bond Future | 9.52   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.52   | Put        |           |           | 963.13000          | 0.96313            | 1,041,330         |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.50   | Put        |           |           | 1,127.05000        | 1.12705            | 1,205,250         |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.51   | Put        |           |           | 1,045.04000        | 1.04504            | 1,123,240         |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Put        |           |           | 1,184.84000        | 1.18484            | 1,267,030         |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Put        |           |           | 1,103.65000        | 1.10365            | 1,185,840         |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Put        |           |           | 1,266.14000        | 1.26614            | 1,348,330         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Put        |           |           | 1,756.82000        | 1.75682            | 1,841,460         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.52   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.52   | Put        |           |           | 1,675.74000        | 1.67574            | 1,760,380         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.50   | Put        |           |           | 1,838.01000        | 1.83801            | 1,922,650         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Call       |           |           | 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>5,957</b>  |
| R2037                     | On | 02/02/2017 | Bond Future |        |            | 9.70964   | 89.57627  | 9.70504            | 89.61316           |                   | 14.71      | 0.00        | 0                | 45,061        |
| R2037                     | On | 04/05/2017 | Bond Future |        |            | 9.76180   | 91.32161  | 9.75674            | 91.36176           |                   | 14.46      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future |        |            | 9.80904   | 88.90194  | 9.80373            | 88.94364           |                   | 14.82      | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>45,061</b> |
| R2037                     | On | 02/02/2017 | Bond Future | 9.68   | Put        |           |           | 2,565.56000        | 2.56556            | 2,534,980         | 15.09      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.66   | Call       |           |           | 2,286.07000        | 2.28607            | 2,219,060         | 15.07      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.66   | Put        |           |           | 2,648.55000        | 2.64855            | 2,618,430         | 15.07      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.67   | Call       |           |           | 2,324.93000        | 2.32493            | 2,257,690         | 15.08      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.67   | Put        |           |           | 2,606.73000        | 2.60673            | 2,576,380         | 15.08      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.68   | Call       |           |           | 2,364.32000        | 2.36432            | 2,296,850         | 15.09      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Call       |           |           | 2,978.31000        | 2.97831            | 2,927,710         | 14.54      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Put        |           |           | 4,317.52000        | 4.31752            | 4,307,070         | 14.54      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Call       |           |           | 3,014.67000        | 3.01467            | 2,963,880         | 14.54      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Put        |           |           | 4,272.68000        | 4.27268            | 4,262,040         | 14.54      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Call       |           |           | 2,941.94000        | 2.94194            | 2,891,530         | 14.53      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Put        |           |           | 4,362.47000        | 4.36247            | 4,352,210         | 14.53      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.56   | Call       |           |           | 3,574.96000        | 3.57496            | 3,530,300         | 14.87      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.56   | Put        |           |           | 5,522.48000        | 5.52248            | 5,519,520         | 14.87      | 0.00        | 0                | 0             |

| 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 | 03/08/2017 | Bond Future | 9.57   | Call       |           |           | 3,610.78000        | 3.61078            | 3,565,960         | 14.88      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.57   | Put        |           |           | 5,477.09000        | 5.47709            | 5,473,970         | 14.88      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.58   | Call       |           |           | 3,646.49000        | 3.64649            | 3,601,520         | 14.89      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.58   | Put        |           |           | 5,431.70000        | 5.43170            | 5,428,430         | 14.89      | 0.00        | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>45,061</b> |
| R204                      | On | 02/02/2017 | Bond Future |        |            | 7.93581   | 101.14932 | 7.93580            | 101.14934          |                   | 1.91       | 0.00        | 0                | 30,219        |
| R204                      | On | 04/05/2017 | Bond Future |        |            | 7.94695   | 103.11993 | 7.94510            | 103.12269          |                   | 1.75       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future |        |            | 7.90688   | 101.15282 | 7.90402            | 101.15647          |                   | 1.58       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,219</b> |
| R204                      | On | 02/02/2017 | Bond Future | 8.28   | Call       |           |           | 729.73000          | 0.72973            | 723,820           | 1.99       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.28   | Put        |           |           | 144.04000          | 0.14404            | 138,150           | 1.99       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.29   | Call       |           |           | 742.43000          | 0.74243            | 736,600           | 1.99       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.29   | Put        |           |           | 139.79000          | 0.13979            | 133,980           | 1.99       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.30   | Call       |           |           | 755.37000          | 0.75537            | 749,600           | 1.99       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.30   | Put        |           |           | 135.79000          | 0.13579            | 130,040           | 1.99       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.90   | Call       |           |           | 459.19000          | 0.45919            | 453,430           | 1.77       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.90   | Put        |           |           | 526.58000          | 0.52658            | 523,580           | 1.77       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.91   | Call       |           |           | 466.62000          | 0.46662            | 460,840           | 1.77       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.91   | Put        |           |           | 519.06000          | 0.51906            | 516,040           | 1.77       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.92   | Call       |           |           | 474.11000          | 0.47411            | 468,320           | 1.77       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.92   | Put        |           |           | 511.61000          | 0.51161            | 508,580           | 1.77       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.75   | Call       |           |           | 443.88000          | 0.44388            | 439,170           | 1.58       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.75   | Put        |           |           | 640.78000          | 0.64078            | 639,720           | 1.58       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.76   | Call       |           |           | 449.86000          | 0.44986            | 445,130           | 1.58       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.76   | Put        |           |           | 633.96000          | 0.63396            | 632,880           | 1.58       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.77   | Call       |           |           | 455.89000          | 0.45589            | 451,130           | 1.58       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.77   | Put        |           |           | 627.20000          | 0.62720            | 626,090           | 1.58       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,219</b> |
| R2040                     | On | 02/02/2017 | Bond Future |        |            | 9.73905   | 93.43483  | 9.72931            | 93.51875           |                   | 15.38      | 0.00        | 0                | 8,238         |
| R2040                     | On | 04/05/2017 | Bond Future |        |            | 9.79046   | 95.25547  | 9.78013            | 95.34357           |                   | 15.11      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future |        |            | 9.83708   | 92.66454  | 9.82635            | 92.75514           |                   | 15.51      | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,238</b>  |
| R2040                     | On | 02/02/2017 | Bond Future | 9.60   | Call       |           |           | 2,123.63000        | 2.12363            | 2,034,490         | 15.47      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.60   | Put        |           |           | 3,249.53000        | 3.24953            | 3,244,310         | 15.47      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.58   | Call       |           |           | 2,047.74000        | 2.04774            | 1,959,770         | 15.45      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.58   | Put        |           |           | 3,349.77000        | 3.34977            | 3,345,720         | 15.45      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.59   | Call       |           |           | 2,085.48000        | 2.08548            | 1,996,920         | 15.46      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.59   | Put        |           |           | 3,299.38000        | 3.29938            | 3,294,740         | 15.46      | 0.00        | 0                | 0             |

| 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 | 04/05/2017 | Bond Future | 9.64   | Put        |           |           | 4,576.08000        | 4.57608            | 4,587,550         | 15.23      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.62   | Call       |           |           | 3,288.32000        | 3.28832            | 3,212,420         | 15.22      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.62   | Put        |           |           | 4,671.67000        | 4.67167            | 4,683,870         | 15.22      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.63   | Call       |           |           | 3,327.58000        | 3.32758            | 3,251,310         | 15.22      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.63   | Put        |           |           | 4,623.56000        | 4.62356            | 4,635,390         | 15.22      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.64   | Call       |           |           | 3,367.34000        | 3.36734            | 3,290,710         | 15.23      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.61   | Call       |           |           | 4,027.26000        | 4.02726            | 3,957,020         | 15.61      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.61   | Put        |           |           | 5,885.52000        | 5.88552            | 5,905,880         | 15.61      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 4,066.29000        | 4.06629            | 3,995,760         | 15.62      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 5,837.33000        | 5.83733            | 5,857,400         | 15.62      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.63   | Call       |           |           | 4,105.21000        | 4.10521            | 4,034,390         | 15.62      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.63   | Put        |           |           | 5,789.15000        | 5.78915            | 5,808,930         | 15.62      | 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>8,238</b>  |
| R2044                     | On | 02/02/2017 | Bond Future |        |            | 9.73726   | 90.80608  | 9.72750            | 90.89125           |                   | 16.08      | 0.00        | 0                | 20,659        |
| R2044                     | On | 04/05/2017 | Bond Future |        |            | 9.78650   | 92.57548  | 9.77618            | 92.66470           |                   | 15.81      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future |        |            | 9.83106   | 90.05577  | 9.82034            | 90.14760           |                   | 16.24      | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,659</b> |
| R2044                     | On | 02/02/2017 | Bond Future | 9.76   | Call       |           |           | 2,839.22000        | 2.83922            | 2,740,510         | 16.32      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.76   | Put        |           |           | 2,556.13000        | 2.55613            | 2,542,590         | 16.32      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.77   | Call       |           |           | 2,884.65000        | 2.88465            | 2,785,520         | 16.33      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.77   | Put        |           |           | 2,514.76000        | 2.51476            | 2,500,800         | 16.33      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.78   | Call       |           |           | 2,930.29000        | 2.93029            | 2,830,750         | 16.34      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.78   | Put        |           |           | 2,473.74000        | 2.47374            | 2,459,370         | 16.34      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Put        |           |           | 4,444.33000        | 4.44433            | 4,454,160         | 15.98      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 3,522.98000        | 3.52298            | 3,444,280         | 15.96      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 4,537.86000        | 4.53786            | 4,548,380         | 15.96      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 3,564.01000        | 3.56401            | 3,484,970         | 15.97      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 4,490.78000        | 4.49078            | 4,500,960         | 15.97      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Call       |           |           | 3,605.54000        | 3.60554            | 3,526,150         | 15.98      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Call       |           |           | 4,242.99000        | 4.24299            | 4,170,510         | 16.37      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Put        |           |           | 5,812.23000        | 5.81223            | 5,831,580         | 16.37      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 4,162.91000        | 4.16291            | 4,091,020         | 16.35      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 5,909.05000        | 5.90905            | 5,928,990         | 16.35      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Call       |           |           | 4,203.01000        | 4.20301            | 4,130,820         | 16.36      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Put        |           |           | 5,860.63000        | 5.86063            | 5,880,270         | 16.36      | 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>20,659</b> |
| R2048                     | On | 02/02/2017 | Bond Future |        |            | 9.71361   | 94.45786  | 9.69875            | 94.59091           |                   | 15.92      | 0.00        | 0                | 65,316        |
| R2048                     | On | 04/05/2017 | Bond Future |        |            | 9.75808   | 91.85782  | 9.74253            | 91.99586           |                   | 16.40      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048                     | On | 03/08/2017 | Bond Future |        |            | 9.79674   | 93.70651  | 9.78066            | 93.84814           |                   | 16.07      | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>65,316</b> |
| R2048                     | On | 02/02/2017 | Bond Future | 9.76   | Call       |           |           | 3,096.52000        | 3.09652            | 2,968,450         | 16.40      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.76   | Put        |           |           | 2,550.35000        | 2.55035            | 2,555,330         | 16.40      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.77   | Call       |           |           | 3,144.00000        | 3.14400            | 3,015,310         | 16.41      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.77   | Put        |           |           | 2,509.21000        | 2.50921            | 2,513,570         | 16.41      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.78   | Call       |           |           | 3,191.83000        | 3.19183            | 3,062,540         | 16.42      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.78   | Put        |           |           | 2,468.58000        | 2.46858            | 2,472,340         | 16.42      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Call       |           |           | 3,722.06000        | 3.72206            | 3,617,770         | 16.54      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Put        |           |           | 4,551.23000        | 4.55123            | 4,584,980         | 16.54      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 3,764.94000        | 3.76494            | 3,660,130         | 16.55      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 4,503.85000        | 4.50385            | 4,537,080         | 16.55      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 3,807.82000        | 3.80782            | 3,702,500         | 16.56      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 4,456.63000        | 4.45663            | 4,489,350         | 16.56      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Call       |           |           | 4,194.24000        | 4.19424            | 4,099,210         | 16.13      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Put        |           |           | 6,178.29000        | 6.17829            | 6,224,890         | 16.13      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Call       |           |           | 4,234.93000        | 4.23493            | 4,139,460         | 16.13      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Put        |           |           | 6,127.40000        | 6.12740            | 6,173,560         | 16.13      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Call       |           |           | 4,276.12000        | 4.27612            | 4,180,210         | 16.14      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Put        |           |           | 6,077.17000        | 6.07717            | 6,122,890         | 16.14      | 0.00        | 0                | 0             |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>65,316</b> |
| R207                      | On | 02/02/2017 | Bond Future |        |            | 8.19788   | 98.02262  | 8.19810            | 98.02207           |                   | 3.11       | 0.00        | 0                | 86,326        |
| R207                      | On | 04/05/2017 | Bond Future |        |            | 8.23647   | 99.93240  | 8.23556            | 99.93453           |                   | 2.95       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future |        |            | 8.24979   | 98.29924  | 8.24839            | 98.30223           |                   | 2.84       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>86,326</b> |
| R207                      | On | 02/02/2017 | Bond Future | 8.91   | Call       |           |           | 1,856.55000        | 1.85655            | 1,851,600         | 3.29       | 0.00        | 0                | 62            |
| R207                      | On | 02/02/2017 | Bond Future | 8.91   | Put        |           |           | 78.81000           | 0.07881            | 73,310            | 3.29       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.22   | Call       |           |           | 2,563.69000        | 2.56369            | 2,561,730         | 3.31       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.22   | Put        |           |           | 24.36000           | 0.02436            | 21,850            | 3.31       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.23   | Call       |           |           | 2,587.13000        | 2.58713            | 2,585,240         | 3.31       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.23   | Put        |           |           | 23.36000           | 0.02336            | 20,920            | 3.31       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.24   | Call       |           |           | 2,610.59000        | 2.61059            | 2,608,780         | 3.31       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.24   | Put        |           |           | 22.39000           | 0.02239            | 20,030            | 3.31       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.22   | Call       |           |           | 787.08000          | 0.78708            | 778,760           | 2.99       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.22   | Put        |           |           | 823.39000          | 0.82339            | 817,200           | 2.99       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.20   | Call       |           |           | 763.66000          | 0.76366            | 755,370           | 2.98       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.20   | Put        |           |           | 846.67000          | 0.84667            | 840,510           | 2.98       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.21   | Call       |           |           | 775.46000          | 0.77546            | 767,150           | 2.98       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.21   | Put        |           |           | 835.11000          | 0.83511            | 828,930           | 2.98       | 0.00        | 0                | 0             |

| 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 | 03/08/2017 | Bond Future | 8.39   | Call       |           |           | 1,119.17000        | 1.11917            | 1,111,960         | 2.92       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.39   | Put        |           |           | 817.12000          | 0.81712            | 812,900           | 2.92       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.40   | Call       |           |           | 1,131.46000        | 1.13146            | 1,124,240         | 2.92       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.40   | Put        |           |           | 808.13000          | 0.80813            | 803,900           | 2.92       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.41   | Call       |           |           | 1,143.82000        | 1.14382            | 1,136,590         | 2.92       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.41   | Put        |           |           | 799.21000          | 0.79921            | 794,970           | 2.92       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.19   | Call       |           |           | 888.36000          | 0.88836            | 881,380           | 2.88       | 0.00        | 0                | 51            |
| R207                     | On | 03/08/2017 | Bond Future | 8.19   | Put        |           |           | 1,013.25000        | 1.01325            | 1,009,260         | 2.88       | 0.00        | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>113</b>    |
| <b>Total For R207</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>86,439</b> |
| R208                     | On | 02/02/2017 | Bond Future |        |            | 8.40209   | 96.71547  | 8.40775            | 96.69668           |                   | 4.47       | 0.00        | 0                | 33,544        |
| R208                     | On | 04/05/2017 | Bond Future |        |            | 8.44017   | 95.19652  | 8.44543            | 95.17994           |                   | 4.43       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future |        |            | 8.46063   | 97.11243  | 8.46604            | 97.09629           |                   | 4.20       | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,544</b> |
| R208                     | On | 02/02/2017 | Bond Future | 8.64   | Call       |           |           | 1,253.79000        | 1.25379            | 1,251,010         | 4.64       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.64   | Put        |           |           | 486.69000          | 0.48669            | 465,120           | 4.64       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.65   | Call       |           |           | 1,275.50000        | 1.27550            | 1,272,920         | 4.64       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.65   | Put        |           |           | 475.54000          | 0.47554            | 454,170           | 4.64       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.63   | Call       |           |           | 1,232.27000        | 1.23227            | 1,229,300         | 4.64       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.63   | Put        |           |           | 498.04000          | 0.49804            | 476,280           | 4.64       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Put        |           |           | 1,253.14000        | 1.25314            | 1,234,170         | 4.46       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Call       |           |           | 1,062.25000        | 1.06225            | 1,059,920         | 4.46       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Put        |           |           | 1,237.09000        | 1.23709            | 1,218,180         | 4.46       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Call       |           |           | 1,031.57000        | 1.03157            | 1,029,110         | 4.46       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Put        |           |           | 1,269.59000        | 1.26959            | 1,250,550         | 4.46       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Call       |           |           | 1,046.72000        | 1.04672            | 1,044,330         | 4.46       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.31   | Call       |           |           | 1,154.82000        | 1.15482            | 1,154,200         | 4.21       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.31   | Put        |           |           | 1,621.52000        | 1.62152            | 1,604,760         | 4.21       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.32   | Call       |           |           | 1,169.01000        | 1.16901            | 1,168,430         | 4.22       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.32   | Put        |           |           | 1,605.72000        | 1.60572            | 1,589,000         | 4.22       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.30   | Call       |           |           | 1,141.05000        | 1.14105            | 1,140,380         | 4.21       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.30   | Put        |           |           | 1,637.75000        | 1.63775            | 1,620,940         | 4.21       | 0.00        | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,544</b> |
| R209                     | On | 02/02/2017 | Bond Future |        |            | 9.59122   | 73.17763  | 9.58146            | 73.24330           |                   | 14.63      | 0.00        | 0                | 62,108        |
| R209                     | On | 04/05/2017 | Bond Future |        |            | 9.63595   | 71.45219  | 9.62562            | 71.52109           |                   | 15.08      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future |        |            | 9.67417   | 72.89035  | 9.66346            | 72.96124           |                   | 14.84      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,108</b> |
| R209                     | On | 02/02/2017 | Bond Future | 9.53   | Call       |           |           | 1,818.87000        | 1.81887            | 1,747,680         | 14.88      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.53   | Put        |           |           | 2,166.66000        | 2.16666            | 2,161,140         | 14.88      | 0.00        | 0                | 0             |

| 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 | 02/02/2017 | Bond Future | 9.54   | Call       |           |           | 1,851.21000        | 1.85121            | 1,779,620         | 14.89      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.54   | Put        |           |           | 2,131.22000        | 2.13122            | 2,125,300         | 14.89      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.55   | Call       |           |           | 1,884.01000        | 1.88401            | 1,812,020         | 14.89      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.55   | Put        |           |           | 2,096.33000        | 2.09633            | 2,090,010         | 14.89      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 2,443.48000        | 2.44348            | 2,385,450         | 15.27      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 3,562.17000        | 3.56217            | 3,573,040         | 15.27      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Call       |           |           | 2,474.21000        | 2.47421            | 2,415,880         | 15.28      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Put        |           |           | 3,524.60000        | 3.52460            | 3,535,170         | 15.28      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Call       |           |           | 2,504.95000        | 2.50495            | 2,446,330         | 15.29      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Put        |           |           | 3,487.14000        | 3.48714            | 3,497,420         | 15.29      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 2,974.30000        | 2.97430            | 2,920,710         | 15.00      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 4,546.49000        | 4.54649            | 4,563,790         | 15.00      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 3,004.27000        | 3.00427            | 2,950,450         | 15.01      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 4,508.04000        | 4.50804            | 4,525,110         | 15.01      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 3,034.65000        | 3.03465            | 2,980,580         | 15.02      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 4,470.11000        | 4.47011            | 4,486,930         | 15.02      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,108</b> |
| R210                     | On | 02/02/2017 | Bond Future |        |            | 188.58302 | 188.58302 | 188.61804          | 188.61804          |                   |            | 0.00        | 0                | 1,885         |
| R210                     | On | 04/05/2017 | Bond Future |        |            | 189.95186 | 189.95186 | 189.99259          | 189.99259          |                   |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future |        |            | 193.78503 | 193.78503 | 193.82814          | 193.82814          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,885</b>  |
| R210                     | On | 02/02/2017 | Bond Future | 190.84 | Put        |           |           | 2,221.96000        | 2.22196            | 2,256,980         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.85 | Put        |           |           | 2,231.96000        | 2.23196            | 2,266,980         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.86 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.86 | Put        |           |           | 2,241.96000        | 2.24196            | 2,276,980         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.32 | Put        |           |           | 2,327.41000        | 2.32741            | 2,368,140         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.33 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.33 | Put        |           |           | 2,337.41000        | 2.33741            | 2,378,140         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.31 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.31 | Put        |           |           | 2,317.41000        | 2.31741            | 2,358,140         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.28 | Put        |           |           | 2,451.86000        | 2.45186            | 2,494,970         |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.29 | Put        |           |           | 2,461.86000        | 2.46186            | 2,504,970         |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.30 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.30 | Put        |           |           | 2,471.86000        | 2.47186            | 2,514,970         |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>1,885</b>  |
| R212 On 02/02/2017 Bond Future |        |            | 147.28693 | 147.28693 | 147.31453          | 147.31453          |                   |            |  | 0.00        | 0                | 3,380         |
| R212 On 04/05/2017 Bond Future |        |            | 150.16522 | 150.16522 | 150.19733          | 150.19733          |                   |            |  | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future |        |            | 151.16513 | 151.16513 | 151.19916          | 151.19916          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,380</b>  |
| R212 On 02/02/2017 Bond Future | 149.27 | Put        |           |           | 1,955.47000        | 1,955.47           | 1,983,070         |            |  | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.28 | Put        |           |           | 1,965.47000        | 1,965.47           | 1,993,070         |            |  | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.29 | Put        |           |           | 1,975.47000        | 1,975.47           | 2,003,070         |            |  | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.27 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.23 | Put        |           |           | 2,032.67000        | 2,032.67           | 2,064,780         |            |  | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.24 | Put        |           |           | 2,042.67000        | 2,042.67           | 2,074,780         |            |  | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.25 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.25 | Put        |           |           | 2,052.67000        | 2,052.67           | 2,084,780         |            |  | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.36 | Put        |           |           | 2,160.84000        | 2,160.84           | 2,194,870         |            |  | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.34 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.34 | Put        |           |           | 2,140.84000        | 2,140.84           | 2,174,870         |            |  | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.35 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.35 | Put        |           |           | 2,150.84000        | 2,150.84           | 2,184,870         |            |  | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 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>3,380</b>  |
| R213 On 02/02/2017 Bond Future |        |            | 9.40965   | 84.50800  | 9.41529            | 84.47034           |                   | 12.34      |  | 0.00        | 0                | 51,184        |
| R213 On 04/05/2017 Bond Future |        |            | 9.45424   | 82.60215  | 9.45973            | 82.56591           |                   | 12.68      |  | 0.00        | 0                | 0             |
| R213 On 03/08/2017 Bond Future |        |            | 9.49188   | 84.26450  | 9.49744            | 84.22822           |                   | 12.43      |  | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>51,184</b> |
| R213 On 02/02/2017 Bond Future | 9.40   | Call       |           |           | 1,894.54000        | 1,894.54           | 1,874,780         | 12.64      |  | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.40   | Put        |           |           | 1,996.70000        | 1,996.70           | 1,939,280         | 12.64      |  | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.41   | Call       |           |           | 1,927.89000        | 1,927.89           | 1,908,320         | 12.65      |  | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.41   | Put        |           |           | 1,963.21000        | 1,963.21           | 1,905,980         | 12.65      |  | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.42   | Call       |           |           | 1,961.72000        | 1,961.72           | 1,942,350         | 12.66      |  | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.42   | Put        |           |           | 1,930.28000        | 1,930.28           | 1,873,250         | 12.66      |  | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.37   | Call       |           |           | 2,567.10000        | 2,567.10           | 2,559,010         | 12.77      |  | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.37   | Put        |           |           | 3,162.19000        | 3,162.19           | 3,117,860         | 12.77      |  | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.35   | Call       |           |           | 2,504.23000        | 2,504.23           | 2,495,920         | 12.76      |  | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.35   | Put        |           |           | 3,232.79000        | 3,232.79           | 3,188,240         | 12.76      |  | 0.00        | 0                | 0             |



| 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 | 04/05/2017 | Bond Future        | 9.36   | Call       |           |           | 2,535.67000        | 2.53567            | 2,527,470         | 12.76      | 0.00                 | 0                | 0              |
| R213                     | On | 04/05/2017 | Bond Future        | 9.36   | Put        |           |           | 3,197.46000        | 3.19746            | 3,153,020         | 12.76      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.35   | Call       |           |           | 3,087.84000        | 3.08784            | 3,084,610         | 12.51      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.35   | Put        |           |           | 4,057.69000        | 4.05769            | 4,018,180         | 12.51      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.33   | Call       |           |           | 3,026.11000        | 3.02611            | 3,022,710         | 12.49      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.33   | Put        |           |           | 4,128.76000        | 4.12876            | 4,089,080         | 12.49      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.34   | Call       |           |           | 3,056.75000        | 3.05675            | 3,053,440         | 12.50      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.34   | Put        |           |           | 4,092.97000        | 4.09297            | 4,053,380         | 12.50      | 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>51,184</b>  |
| R214                     | On | 02/02/2017 | Bond Future        |        |            | 9.66733   | 73.48221  | 9.65759            | 73.55058           |                   | 15.37      | 0.00                 | 0                | 34,384         |
| R214                     | On | 04/05/2017 | Bond Future        |        |            | 9.71036   | 71.61520  | 9.70007            | 71.68688           |                   | 15.86      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        |        |            | 9.74754   | 73.05653  | 9.73688            | 73.13025           |                   | 15.61      | 0.00                 | 0                | 0              |
| <b>Total R214 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>34,384</b>  |
| R214                     | On | 02/02/2017 | Bond Future        | 9.66   | Call       |           |           | 2,117.53000        | 2.11753            | 2,040,450         | 15.76      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.66   | Put        |           |           | 2,100.60000        | 2.10060            | 2,091,890         | 15.76      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.67   | Call       |           |           | 2,153.08000        | 2.15308            | 2,075,640         | 15.77      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.67   | Put        |           |           | 2,065.99000        | 2.06599            | 2,056,920         | 15.77      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.68   | Call       |           |           | 2,188.96000        | 2.18896            | 2,111,150         | 15.78      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.68   | Put        |           |           | 2,031.81000        | 2.03181            | 2,022,370         | 15.78      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.56   | Call       |           |           | 2,675.88000        | 2.67588            | 2,614,110         | 16.16      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.56   | Put        |           |           | 3,663.50000        | 3.66350            | 3,673,410         | 16.16      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.57   | Call       |           |           | 2,708.29000        | 2.70829            | 2,646,220         | 16.16      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.57   | Put        |           |           | 3,624.65000        | 3.62465            | 3,634,260         | 16.16      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.58   | Call       |           |           | 2,741.09000        | 2.74109            | 2,678,730         | 16.17      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.58   | Put        |           |           | 3,586.31000        | 3.58631            | 3,595,630         | 16.17      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.51   | Call       |           |           | 3,122.76000        | 3.12276            | 3,066,740         | 15.62      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.51   | Put        |           |           | 4,722.34000        | 4.72234            | 4,740,040         | 15.62      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.52   | Call       |           |           | 3,154.40000        | 3.15440            | 3,098,130         | 15.63      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.52   | Put        |           |           | 4,682.23000        | 4.68223            | 4,699,680         | 15.63      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.53   | Call       |           |           | 3,186.44000        | 3.18644            | 3,129,920         | 15.64      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.53   | Put        |           |           | 4,642.64000        | 4.64264            | 4,659,840         | 15.64      | 0.00                 | 0                | 0              |
| <b>Total R214 Option</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R214</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>34,384</b>  |
| <b>Total for Bond</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>87,748,354.12</b> | <b>796</b>       | <b>823,673</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              |

| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ES18 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES18A On 20/04/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES18A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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>      |

| 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 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |

| 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 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R204/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R211 On 31/01/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R211 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| GOVI On 02/02/2017 GOVI                 |        |            | 532.77200 | 532.77200 | 532.77600          | 532.77600          |                   |            | 10,655,440.00        | 2                | 486           |
| GOVI On 04/05/2017 GOVI                 |        |            | 543.14900 | 543.14900 | 543.16900          | 543.16900          |                   |            | 0.00                 | 0                | 0             |
| GOVI On 03/08/2017 GOVI                 |        |            | 554.07600 | 554.07600 | 554.10200          | 554.10200          |                   |            | 0.00                 | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>10,655,440.00</b> | <b>2</b>         | <b>486</b>    |
| GOVI On 02/02/2017 GOVI                 | 533.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| GOVI                     | On | 02/02/2017 | GOVI         | 533.32 | Put        |           |           | 5,440.00000        | 0.54400            | 5,480,000         |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.33 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.33 | Put        |           |           | 5,540.00000        | 0.55400            | 5,580,000         |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.34 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.34 | Put        |           |           | 5,640.00000        | 0.56400            | 5,680,000         |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.18 | Call       |           |           | 2,809,890.00000    | 280.98900          | 2,809,690,000     |            | 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       |           |           | 2,809,790.00000    | 280.97900          | 2,809,590,000     |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.19 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.20 | Call       |           |           | 2,809,690.00000    | 280.96900          | 2,809,490,000     |            | 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 | 03/08/2017 | GOVI         | 561.09 | Put        |           |           | 69,880.00000       | 6.98800            | 70,140,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.10 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.10 | Put        |           |           | 69,980.00000       | 6.99800            | 70,240,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.11 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.11 | Put        |           |           | 70,080.00000       | 7.00800            | 70,340,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.09 | Call       |           |           | 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>10,655,440.00</b> | <b>2</b>         | <b>486</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>10,655,440.00</b> | <b>2</b>         | <b>486</b>    |
| AL37                     | On | 02/02/2017 | Index Future |        |            | 511.07200 | 511.07200 | 510.96600          | 510.96600          |                   |            | 0.00                 | 0                | 7             |
| AL37                     | On | 04/05/2017 | Index Future |        |            | 521.02600 | 521.02600 | 520.93300          | 520.93300          |                   |            | 0.00                 | 0                | 0             |
| AL37                     | On | 03/08/2017 | Index Future |        |            | 531.50700 | 531.50700 | 531.41800          | 531.41800          |                   |            | 0.00                 | 0                | 0             |
| <b>Total AL37 Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7</b>      |
| <b>Total For AL37</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7</b>      |
| AL7T                     | On | 02/02/2017 | Index Future |        |            | 589.27500 | 589.27500 | 588.85200          | 588.85200          |                   |            | 0.00                 | 0                | 2             |
| AL7T                     | On | 04/05/2017 | Index Future |        |            | 600.75200 | 600.75200 | 600.33900          | 600.33900          |                   |            | 0.00                 | 0                | 0             |
| AL7T                     | On | 03/08/2017 | Index Future |        |            | 612.83700 | 612.83700 | 612.42300          | 612.42300          |                   |            | 0.00                 | 0                | 0             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2</b>      |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2</b>      |
| ALBI                     | On | 02/02/2017 | Index Future |        |            | 534.92700 | 534.92700 | 534.95600          | 534.95600          |                   |            | 0.00                 | 0                | 751           |
| ALBI                     | On | 04/05/2017 | Index Future |        |            | 545.34600 | 545.34600 | 545.39100          | 545.39100          |                   |            | 0.00                 | 0                | 0             |
| ALBI                     | On | 03/08/2017 | Index Future |        |            | 556.31700 | 556.31700 | 556.36900          | 556.36900          |                   |            | 0.00                 | 0                | 0             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>751</b>    |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>751</b>    |
| IGOV                     | On | 02/02/2017 | Index Future |        |            | 251.40800 | 251.40800 | 251.54300          | 251.54300          |                   |            | 0.00                 | 0                | 1,070         |
| IGOV                     | On | 04/05/2017 | Index Future |        |            | 256.32000 | 256.32000 | 256.46600          | 256.46600          |                   |            | 0.00                 | 0                | 0             |
| IGOV                     | On | 03/08/2017 | Index Future |        |            | 261.49100 | 261.49100 | 261.64300          | 261.64300          |                   |            | 0.00                 | 0                | 0             |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,070</b>  |

| Contract Details              |               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|---------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For IGOV</b>         |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,070</b>  |
| ILBI                          | On 02/02/2017 |        |            | 681.61900 | 681.61900 | 681.73700          | 681.73700          |                   |            | 0.00        | 0                | 155           |
| ILBI                          | On 04/05/2017 |        |            | 694.86700 | 694.86700 | 694.99000          | 694.99000          |                   |            | 0.00        | 0                | 0             |
| ILBI                          | On 03/08/2017 |        |            | 708.54500 | 708.54500 | 708.67000          | 708.67000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ILBI Future</b>      |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>155</b>    |
| <b>Total For ILBI</b>         |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>155</b>    |
| <b>Total for Index</b>        |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,985</b>  |
| JIBAR F                       | On 21/12/2016 |        |            | 7.38000   | 92.62000  | 7.38000            | 92.62000           |                   |            | 0.00        | 0                | 10,000        |
| JIBAR F                       | On 18/01/2017 |        |            | 7.40000   | 92.60000  | 7.40000            | 92.60000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 15/02/2017 |        |            | 7.40000   | 92.60000  | 7.40000            | 92.60000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 15/03/2017 |        |            | 7.41000   | 92.59000  | 7.41000            | 92.59000           |                   |            | 0.00        | 0                | 1,000         |
| JIBAR F                       | On 19/04/2017 |        |            | 7.42000   | 92.58000  | 7.42000            | 92.58000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 17/05/2017 |        |            | 7.42000   | 92.58000  | 7.42000            | 92.58000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 21/06/2017 |        |            | 7.43000   | 92.57000  | 7.43000            | 92.57000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 20/09/2017 |        |            | 7.45000   | 92.55000  | 7.45000            | 92.55000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 20/12/2017 |        |            | 7.47000   | 92.53000  | 7.47000            | 92.53000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 20/03/2018 |        |            | 7.46000   | 92.54000  | 7.46000            | 92.54000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 20/06/2018 |        |            | 7.85000   | 92.15000  | 7.85000            | 92.15000           |                   |            | 0.00        | 0                | 0             |
| JIBAR F                       | On 19/09/2018 |        |            | 7.88000   | 92.12000  | 7.88000            | 92.12000           |                   |            | 0.00        | 0                | 0             |
| <b>Total Jibar Future</b>     |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,000</b> |
| <b>Total For JIBAR FUTURE</b> |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,000</b> |
| <b>Total for Jibar</b>        |               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,000</b> |
| 10Y ST                        | On 17/12/2025 |        |            | 99.78938  | 99.78938  | 99.89754           | 99.89754           |                   |            | 0.00        | 0                | 0             |
| 10Y ST                        | On 16/03/2026 |        |            | 96.95913  | 96.95913  | 97.07169           | 97.07169           |                   |            | 0.00        | 0                | 0             |
| 10Y ST                        | On 15/06/2026 |        |            | 95.81058  | 95.81058  | 95.92656           | 95.92656           |                   |            | 0.00        | 0                | 0             |
| 10Y ST                        | On 21/09/2026 |        |            | 97.95195  | 97.95195  | 98.06975           | 98.06975           |                   |            | 0.00        | 0                | 0             |
| 10Y ST                        | On 21/12/2026 |        |            | 101.63137 | 101.63137 | 101.74830          | 101.74830          |                   |            | 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 |        |            | 100.06869 | 100.06869 | 100.06869          | 100.06869          |                   |            | 0.00        | 0                | 0             |
| 1Y STN                        | On 16/03/2017 |        |            | 100.01355 | 100.01355 | 100.01475          | 100.01475          |                   |            | 0.00        | 0                | 0             |
| 1Y STN                        | On 15/06/2017 |        |            | 99.65195  | 99.65195  | 99.65420           | 99.65420           |                   |            | 0.00        | 0                | 0             |
| 1Y STN                        | On 21/09/2017 |        |            | 99.73028  | 99.73028  | 99.73703           | 99.73703           |                   |            | 0.00        | 0                | 0             |
| 1Y STN                        | On 21/12/2017 |        |            | 100.06149 | 100.06149 | 100.06991          | 100.06991          |                   |            | 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 |        |            | 100.08436 | 100.08436 | 100.09286          | 100.09286          |                   |            | 0.00        | 0                | 0             |
| 2Y STN                        | On 16/03/2018 |        |            | 99.42878  | 99.42878  | 99.43728           | 99.43728           |                   |            | 0.00        | 0                | 0             |
| 2Y STN                        | On 15/06/2018 |        |            | 99.16140  | 99.16140  | 99.16996           | 99.16996           |                   |            | 0.00        | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                | Contracts Traded   | Open Interest      |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|--------------------|--------------------|
| 2Y STN On 21/09/2018 Interest Rate Swap |        |            | 99.29655  | 99.29655  | 99.30775           | 99.30775           |                   |                             | 0.00                 | 0                  | 0                  |
| 2Y STN On 21/12/2018 Interest Rate Swap |        |            | 99.86000  | 99.86000  | 99.88000           | 99.88000           |                   |                             | 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 |        |            | 98.79979  | 98.79979  | 98.84844           | 98.84844           |                   |                             | 0.00                 | 0                  | 0                  |
| 5Y STN On 16/03/2021 Interest Rate Swap |        |            | 98.20305  | 98.20305  | 98.26022           | 98.26022           |                   |                             | 0.00                 | 0                  | 0                  |
| 5Y STN On 15/06/2021 Interest Rate Swap |        |            | 97.57568  | 97.57568  | 97.64152           | 97.64152           |                   |                             | 0.00                 | 0                  | 0                  |
| 5Y STN On 21/09/2021 Interest Rate Swap |        |            | 97.91997  | 97.91997  | 97.99582           | 97.99582           |                   |                             | 0.00                 | 0                  | 0                  |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 100.21286 | 100.21286 | 100.29641          | 100.29641          |                   |                             | 0.00                 | 0                  | 50                 |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>50</b>          |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>50</b>          |
| <b>Total for Interest Rate Swap</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>50</b>          |
| <b>Total for Derivatives :</b>          |        |            |           |           |                    |                    |                   |                             | <b>98,403,794.12</b> | <b>798</b>         | <b>837,194</b>     |
| AA04 On 22/03/2017 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 101.49750          |                   |                             | 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>           |
| AA04/JI On 22/03/2017 Spot Bond         |        |            | 100.00000 | 94.87795  | 100.00000          | 94.63653           |                   |                             | 0.00                 | 0                  | 0                  |
| <b>Total AA04/JIBAR SPOT</b>            |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For AA04/JIBAR</b>             |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| AA05 On 22/03/2019 Spot Bond            |        |            | 10.90500  | 98.30438  | 10.90500           | 98.27554           |                   |                             | 0.00                 | 0                  | 100,000,000        |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>100,000,000</b> |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>100,000,000</b> |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 95.94386           |                   |                             | 0.00                 | 250,000,000        | 250,000,000        |
| <b>Total AA06 SPOT</b>                  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>250,000,000</b> | <b>250,000,000</b> |
| <b>Total For AA06</b>                   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>250,000,000</b> | <b>250,000,000</b> |
| AA06/JI On 15/04/2021 Spot Bond         |        |            | 100.00000 | 11.98097  | 100.00000          | 11.95194           |                   |                             | 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            |        |            | 10.16500  | 98.67924  | 10.16500           | 98.65237           |                   | 2,033,000,000,000.00        |                      | 200,000,000        | 100,000,000        |
| <b>Total AA07 SPOT</b>                  |        |            |           |           |                    |                    |                   | <b>2,033,000,000,000.00</b> |                      | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For AA07</b>                   |        |            |           |           |                    |                    |                   | <b>2,033,000,000,000.00</b> |                      | <b>200,000,000</b> | <b>100,000,000</b> |
| AB01/R On 24/11/2020 Spot Bond          |        |            | 10.00000  | 102.37700 | 10.00000           | 113.09800          |                   |                             | 0.00                 | 0                  | 0                  |
| <b>Total AB01/R186 SPOT</b>             |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For AB01/R186</b>              |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| AB010 On 21/11/2022 Spot Bond           |        |            |           | 100.00000 | 0.00000            | 100.47117          |                   |                             | 0.00                 | 0                  | 0                  |
| <b>Total AB010 SPOT</b>                 |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For AB010</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB011 On 21/11/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.24406           |                   |            |  | 0.00        | 0                | 95,000,000           |
| <b>Total AB011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>95,000,000</b>    |
| <b>Total For AB011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>95,000,000</b>    |
| AB013 On 21/11/2018 Spot Bond  |        |            | 9.93000   | 97.17685  | 9.93000            | 97.15083           |                   |            |  | 0.00        | 0                | 1,501,973,000        |
| <b>Total AB013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,501,973,000</b> |
| <b>Total For AB013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,501,973,000</b> |
| AB014L On 19/11/2024 Spot Bond |        |            | 100.00000 | 9.59742   | 100.00000          | 9.57418            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB014U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB014U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB015L On 13/11/2024 Spot Bond |        |            | 10.84000  | 100.12064 | 10.84000           | 100.09146          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB015U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB015U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB016L On 05/02/2025 Spot Bond |        |            | 100.00000 | 10.02159  | 100.00000          | 10.00174           |                   |            |  | 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  | 102.47689 | 11.37000           | 102.44558          |                   |            |  | 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 | 11.99789  | 100.00000          | 11.96852           |                   |            |  | 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  | 88.33736  | 11.81000           | 90.77623           |                   |            |  | 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 | 9.69141   | 100.00000          | 12.08272           |                   |            |  | 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 | 13.92448  | 100.00000          | 13.89075           |                   |            |  | 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 | 14.95530  | 100.00000          | 14.93156           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB024U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB024U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB025L On 20/08/2026 Spot Bond |        |            | 100.00000 | 13.28931  | 100.00000          | 13.24783           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB025U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For AB025U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AB026L On 20/08/2021 Spot Bond  |        |            | 100.00000 | 16.39695  | 100.00000          | 16.36086           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total AB026U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AB026U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AB08 On 03/05/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.63225          |                   |            |  | 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    |        |            | 9.30000   | 101.02164 | 9.30000            | 100.99692          |                   |            |  | 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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 3.03500   | 118.06400 | 3.03500            | 282.88352          |                   |            |  | 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            | 102.10564          |                   |            |  | 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            | 102.62653          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN09 On 17/03/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.66943          |                   |            |  | 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            | 99.53285           |                   |            |  | 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            | 100.97996          |                   |            |  | 0.00        | 6,000,000,000        | 5,000,000,000        |
| <b>Total ABFN11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>5,000,000,000</b> |
| <b>Total For ABFN11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>5,000,000,000</b> |
| ABFN12 On 09/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04984          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABFN12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABFN13 On 14/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45543          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total ABFN13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| <b>Total For ABFN13</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN1 On 14/05/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13959          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ABFN14 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN14</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN1 On 11/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.12622          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ABFN15 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN15</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN1 On 11/11/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.62378           |                   |                             | 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>           |
| ABFN1 On 17/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47643          |                   |                             | 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>           |
| ABFN1 On 26/09/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47322          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABK1 On 07/11/2018 Spot Bond   |        |            | 11.90500  | 101.61326 | 11.90500           | 99.80638           |                   |                             | 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            | 97.71329           |                   |                             | 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            | 99.01966           |                   |                             | 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            | 100.05872          |                   |                             | 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   |        |            | 11.15500  | 97.98414  | 11.15500           | 97.74184           |                   | 4,197,849,600,000.00        |             | 376,320,000        | 188,160,000        |
| <b>Total ABK2 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,197,849,600,000.00</b> |             | <b>376,320,000</b> | <b>188,160,000</b> |
| <b>Total For ABK2</b>          |        |            |           |           |                    |                    |                   | <b>4,197,849,600,000.00</b> |             | <b>376,320,000</b> | <b>188,160,000</b> |
| ABK3 On 07/11/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 98.99512           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ABK3 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABK3</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABK3/J On 07/11/2018 Spot Bond |        |            | 100.00000 | 30.41925  | 100.00000          | 30.34556           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ABK3/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 ABK3/JIBAR</b>    |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>         |
| ABK4 On 24/05/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.89234           |                   |                           | 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 | 39.36211  | 100.00000          | 33.37026           |                   |                           | 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            | 96.59271           |                   |                           | 0.00               | 5,847,680         | 2,923,840        |
| <b>Total ABK5 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>5,847,680</b>  | <b>2,923,840</b> |
| <b>Total For ABK5</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>5,847,680</b>  | <b>2,923,840</b> |
| ABK5/J On 31/10/2018 Spot Bond |        |            | 100.00000 | 30.35377  | 100.00000          | 30.28024           |                   |                           | 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            | 102.14301          |                   |                           | 0.00               | 0                 | 0                |
| <b>Total ABK6 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>         |
| <b>Total For ABK6</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>         |
| ABK7 On 03/06/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 96.76615           |                   |                           | 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            | 93.79888           |                   |                           | 0.00               | 0                 | 0                |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>         |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>         |
| ABK9 On 18/11/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 95.01901           |                   |                           | 0.00               | 2,120,000         | 1,060,000        |
| <b>Total ABK9 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>2,120,000</b>  | <b>1,060,000</b> |
| <b>Total For ABK9</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>2,120,000</b>  | <b>1,060,000</b> |
| ABKI01 On 07/11/2018 Spot Bond |        |            | 6.04000   | 104.63214 | 6.04000            | 140.83142          |                   | 633,928,441,600.00        | 104,955,040        | 52,477,520        |                  |
| <b>Total ABKI01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>633,928,441,600.00</b> | <b>104,955,040</b> | <b>52,477,520</b> |                  |
| <b>Total For ABKI01</b>        |        |            |           |           |                    |                    |                   | <b>633,928,441,600.00</b> | <b>104,955,040</b> | <b>52,477,520</b> |                  |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 6.04000   | 99.11342  | 6.04000            | 126.72474          |                   | 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 | 9.62082   | 100.00000          | 9.60596            |                   | 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 |        |            | 6.54000   | 91.82757  | 6.54000            | 106.86170          |                   | 0.00                      | 0                  | 0                 |                  |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>          |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 5.83586   | 100.00000          | 5.82680            |                   |            |  | 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 |        |            | 6.96000   | 99.24434  | 6.96000            | 112.90313          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 7.37710   | 100.00000          | 7.36078            |                   |            |  | 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            | 88.31505           |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 2.36500   | 186.23623 | 2.36500            | 186.22925          |                   |            |  | 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>           |
| ABN09 On 27/06/2023 Spot Bond  |        |            | 2.17000   | 192.30408 | 2.17000            | 192.29795          |                   |            |  | 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   | 202.98300 | 1.82000            | 202.97840          |                   |            |  | 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  |        |            | 8.69625   | 90.62644  | 8.69625            | 90.62271           |                   |            |  | 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  |        |            | 8.69625   | 90.62644  | 8.69625            | 90.62271           |                   |            |  | 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>           |
| 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            | 100.98101          |                   |            |  | 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            | 101.35076          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 100.94247          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| ABN61 On 31/01/2025 Spot Bond |        |            | 2.92000   | 93.97387  | 2.92000            | 119.42272          |                   |            |  | 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 |        |            | 2.75000   | 98.93719  | 2.75000            | 172.73208          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN63 On 07/12/2033 Spot Bond |        |            | 2.62000   | 112.94834 | 2.62000            | 229.15849          |                   |            |  | 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            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN67 On 28/02/2023 Spot Bond |        |            | 10.25000  | 90.44401  | 10.25000           | 90.41904           |                   |            |  | 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            | 114.68000          |                   |            |  | 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            | 102.14478          |                   |            |  | 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            | 109.66000          |                   |            |  | 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            | 123.59500          |                   |            |  | 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   | 109.99130 | 9.63000            | 109.96304          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <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            | 113.76000          |                   |            |  | 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 |        |            | 10.36500  | 105.29048 | 10.36500           | 105.26141          |                   |            |  | 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 |        |            | 9.54000   | 91.25829  | 9.54000            | 91.23493           |                   |            |  | 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>              |
| 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 |        |            | 10.91000  | 101.98862 | 10.91000           | 101.95902          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ABN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ABN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ABN91 On 11/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82861          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ABN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ABN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ABN92 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59782          |                   |            |  | 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 |        |            | 8.82000   | 103.11780 | 8.82000            | 103.09322          |                   |            |  | 0.00        | 0                | 18,490,400,000        |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,490,400,000</b> |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,490,400,000</b> |
| ABS11 On 09/04/2021 Spot Bond |        |            | 10.01500  | 99.13845  | 10.01500           | 99.11184           |                   |            |  | 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 |        |            | 9.74000   | 98.86409  | 9.74000            | 98.83812           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ABS12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|----------------------|
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS12/ On 14/05/2020 Spot Bond |        |            | 9.20000   | 100.42536 | 9.20000            | 100.40041          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS12/R207 SPOT</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS12/R207</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 10.24500  | 97.91771  | 10.24500           | 97.89069           |                   |                             | 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  |        |            | 9.50500   | 99.66264  | 9.50500            | 99.63707           |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 9.93000   | 99.61342  | 9.93000            | 99.58675           |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 11.21000  | 95.82847  | 11.21000           | 95.79960           |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 11.21000  | 96.79431  | 11.21000           | 96.76515           |                   |                             | 0.00               | 0                    | 1,500,000,000        |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>1,500,000,000</b> |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>1,500,000,000</b> |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 10.20000  | 106.28699 | 10.20000           | 99.80786           |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 9.48000   | 96.09120  | 9.48000            | 96.06688           |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 11.04000  | 88.56199  | 11.04000           | 88.53570           |                   | 2,208,000,000,000.00        | 200,000,000        | 3,960,000,000        |                      |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,208,000,000,000.00</b> | <b>200,000,000</b> | <b>3,960,000,000</b> |                      |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   | <b>2,208,000,000,000.00</b> | <b>200,000,000</b> | <b>3,960,000,000</b> |                      |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 10.41903  | 100.00000          | 10.39571           |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 3.22500   | 220.83772 | 3.22500            | 279.78455          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| ABS13 On 31/01/2017 Spot Bond  |        |            | 6.55000   | 138.09733 | 6.55000            | 141.15622          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABSI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 2.54000   | 140.65083 | 2.54000            | 143.47012          |                   |            |  | 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 | 0.02742   | 100.00000          | 0.02735            |                   |            |  | 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 | 38.43009  | 100.00000          | 38.33597           |                   |            |  | 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            | 84.22117           |                   |            |  | 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>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.06302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.06302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.07807          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL086 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.07807          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL087 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.04797          |                   |            |  | 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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 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            | 101.70505          |                   |            |  | 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            | 101.74827          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.76561          |                   |            |  | 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            | 101.73082          |                   |            |  | 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            | 101.65281          |                   |            |  | 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 |        |            | 9.95000   | 101.91037 | 9.95000            | 101.88285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL110 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL118 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL120 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 225.63264          |                   |            |  | 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            | 225.67313          |                   |            |  | 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            | 101.68750          |                   |            |  | 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>      |
| 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            | 103.87063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ACL139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL141 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.08099          |                   |            |  | 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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL142/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL142/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL143 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83176          |                   |            |  | 0.00        | 0                | 50,067,000        |
| <b>Total ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,067,000</b> |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,067,000</b> |
| ACL144 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68692          |                   |            |  | 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            | 101.69274          |                   |            |  | 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            | 101.83428          |                   |            |  | 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            | 101.66166          |                   |            |  | 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            | 101.60068          |                   |            |  | 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  | 101.80758 | 10.23000           | 101.77953          |                   |            |  | 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            | 108.51540          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL167 On 20/06/2019 Spot Bond |        |            | 10.03500  | 103.66794 | 10.03500           | 103.64021          |                   |            |  | 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            | 101.65635          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For ACL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL168 On 20/06/2017 Spot Bond |        |            | 1.75000   | 130.04509 | 1.75000            | 130.04243          |                   |            |  | 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>          |
| ACL170 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64416          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68769          |                   |            |  | 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            | 101.60061          |                   |            |  | 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            | 101.75878          |                   |            |  | 0.00        | 0                | 59,000,000        |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>59,000,000</b> |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>59,000,000</b> |
| ACL182 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04822          |                   |            |  | 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            | 103.14754          |                   |            |  | 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            | 101.91558          |                   |            |  | 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            | 101.67880          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69959          |                   |            |  | 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            | 101.72221          |                   |            |  | 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            | 101.72753          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72753          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82698          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL195 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65281          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81305          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.34252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82698          |                   |            |  | 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>      |
| ACL199 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| ACL200 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75713          |                   |            |  | 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>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75713          |                   |            |  | 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>      |
| ACL202 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 160.59931          |                   |            |  | 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>      |
| ACL203 On 14/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 161.73670          |                   |            |  | 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>      |
| ACL204 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL210 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04251          |                   |            |  | 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>      |
| ACL211 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58661          |                   |            |  | 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            | 100.05541          |                   |            |  | 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            | 93.07620           |                   |            |  | 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            | 101.56745          |                   |            |  | 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            | 101.56573          |                   |            |  | 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            | 101.67186          |                   |            |  | 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            | 100.31345          |                   |            |  | 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            | 100.74579          |                   |            |  | 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            | 100.73524          |                   |            |  | 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            | 101.66487          |                   |            |  | 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            | 101.63876          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| <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            | 102.00759          |                   |            | 0.00        | 5,000,000,000        | 5,000,000,000        |
| <b>Total ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 47.53408  | 100.00000          | 47.41765           |                   |            | 0.00        | 0                    | 0                    |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 47.53408  | 100.00000          | 47.41765           |                   |            | 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            | 99.98575           |                   |            | 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            | 102.14320          |                   |            | 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 | 29.69789  | 100.00000          | 29.62594           |                   |            | 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>             |
| AFS1U On 27/09/2019 Spot Bond  |        |            | 100.00000 | 21.58210  | 100.00000          | 21.52925           |                   |            | 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 | 4.00109   | 100.00000          | 3.99140            |                   |            | 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            | 100.90596          |                   |            | 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            | 100.93514          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total AHF2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For AHF2B2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| AHF2C: On 18/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03229          |                   |            | 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            | 100.87680          |                   |            | 0.00        | 0                    | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| <b>Total AHF3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF3A3</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF3A On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88654          |                   |                              | 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            | 101.12940          |                   |                              | 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            | 101.08090          |                   |                              | 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            | 101.47758          |                   |                              | 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            | 101.33273          |                   |                              | 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 | 40.21801  | 100.00000          | 40.11085           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHL01U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHL1A On 15/04/2020 Spot Bond  |        |            | 100.00000 | 13.40988  | 100.00000          | 13.37414           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 11.93701  | 100.00000          | 11.89024           |                   | 59,144,007,200,000.00        | 591,440,072           | 591,440,072           |               |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>59,144,007,200,000.00</b> | <b>591,440,072</b>    | <b>591,440,072</b>    |               |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   | <b>59,144,007,200,000.00</b> | <b>591,440,072</b>    | <b>591,440,072</b>    |               |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 9.72242   | 100.00000          | 9.68432            |                   | 418,290,394,000,000.00       | 14,182,903,940        | 14,182,903,940        |               |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>18,290,394,000,000.00</b> | <b>14,182,903,940</b> | <b>14,182,903,940</b> |               |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   | <b>18,290,394,000,000.00</b> | <b>14,182,903,940</b> | <b>14,182,903,940</b> |               |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 9.45500   | 99.85957  | 9.45500            | 99.83408           |                   | 0.00                         | 0                     | 271,600,000           |               |



| 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 AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>271,600,000</b> |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>271,600,000</b> |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 10.53000  | 106.06106 | 10.53000           | 106.03117          |                   |            |  | 0.00        | 0                | 3,300,000          |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,300,000</b>   |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,300,000</b>   |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.99000   | 96.03095  | 9.99000            | 96.00552           |                   |            |  | 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 | 12.36600  | 100.00000          | 12.33849           |                   |            |  | 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  |        |            | 10.77000  | 94.45058  | 10.77000           | 94.42367           |                   |            |  | 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 |        |            | 3.00500   | 175.72027 | 3.00500            | 175.71062          |                   |            |  | 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            | 101.88524          |                   |            |  | 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            | 101.45285          |                   |            |  | 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            | 101.54738          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total APF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For APF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| APF03 On 07/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40460          |                   |            |  | 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>           |
| APF04 On 21/10/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88301          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AS116L On 15/01/2018 Spot Bond |        |            | 100.00000 | 60.46897  | 100.00000          | 60.32248           |                   |            |  | 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 | 40.83484  | 100.00000          | 40.73591           |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 | 13.58553  | 100.00000          | 13.55262           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS126U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS126U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS127L On 19/02/2019 Spot Bond |        |            | 100.00000 | 13.58553  | 100.00000          | 13.55262           |                   |            |  | 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 | 3.80176   | 100.00000          | 3.79638            |                   |            |  | 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 | 0.05883   | 100.00000          | 0.05876            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS167L On 04/10/2021 Spot Bond |        |            | 100.00000 | 14.00381  | 100.00000          | 13.92830           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS167U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS167U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS168L On 20/06/2021 Spot Bond |        |            | 100.00000 | 24.16594  | 100.00000          | 24.03565           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS168U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS168U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN002 On 03/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN006 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78727          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN007 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN008 On 06/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN010 On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN011 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60067          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| ASN011: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19105          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN012 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN012</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN012: 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>      |
| ASN014: On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN015 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN015</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN015: On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.81000           |                   |            |  | 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>      |
| ASN016: On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.83485          |                   |            |  | 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>      |
| ASN020: On 07/12/2033 Spot Bond |        |            | 2.87000   | 248.92019 | 2.87000            | 248.90752          |                   |            |  | 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 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21856          |                   |            |  | 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>      |
| ASN028: On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.19777           |                   |            |  | 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            | 100.32492          |                   |            |  | 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 |        |            | 2.88500   | 174.81398 | 2.88500            | 221.47799          |                   |            |  | 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>      |
| ASN037: On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 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            | 101.48907          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN046 On 12/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN048 On 19/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN051 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92402          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN057 On 22/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79672          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN058 On 28/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68497          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN059 On 30/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59867          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN061 On 14/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.21406           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN062 On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN064 On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81641           |                   |            |  | 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>      |
| ASN066 On 15/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63523          |                   |            |  | 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>      |
| ASN068 On 07/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40662          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ASN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN07(On 12/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ASN070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN07(On 20/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.24747           |                   |            |  | 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            | 101.88044          |                   |            |  | 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            | 101.61780          |                   |            |  | 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            | 101.83841          |                   |            |  | 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            | 101.29545          |                   |            |  | 0.00        | 0                | 56,800,000        |
| <b>Total ASN083 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>56,800,000</b> |
| <b>Total For ASN083</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>56,800,000</b> |
| ASN08(On 03/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.67700           |                   |            |  | 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            | 101.43244          |                   |            |  | 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            | 97.02532           |                   |            |  | 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                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total ASN088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN090 On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09421          |                   |            |  | 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>           |
| ASN091 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>           |
| ASN092 On 21/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85632          |                   |            |  | 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>           |
| ASN093 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>           |
| ASN095 On 10/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33665          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total ASN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For ASN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| ASN097 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 65.91074           |                   |            |  | 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>           |
| ASN110 On 02/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77980           |                   |            |  | 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>           |
| ASN112 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66152          |                   |            |  | 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>           |
| ASN113 On 08/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98472          |                   |            |  | 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>           |
| ASN114 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>           |
| ASN115 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>           |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN116 On 27/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67113          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| ASN12 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.10471          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN121 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN121</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63116          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN125 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN125</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97581           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN128 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN128</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98607           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN129 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN129</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97622           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN130 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN130</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13 On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70910           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13 On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.71150           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.08734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13 On 05/03/2021 Spot Bond |        |            |           | 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>      |
| ASN13 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 78.08000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN136 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN136</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13 On 31/01/2022 Spot Bond |        |            | 3.27000   | 138.58051 | 3.27000            | 138.57205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14 On 30/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 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            | 78.08000           |                   |            |  | 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            | 101.61803          |                   |            |  | 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            | 103.84349          |                   |            |  | 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            | 100.48629          |                   |            |  | 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            | 100.48629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN147 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN147</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14 On 31/01/2022 Spot Bond |        |            | 3.31500   | 138.28510 | 3.31500            | 138.27648          |                   |            |  | 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            | 97.04111           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN150 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN150</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15 On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77502           |                   |            |  | 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 |        |            | 3.65000   | 91.21425  | 3.65000            | 158.35588          |                   |            |  | 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             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| ASN157 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>      |
| ASN158 On 14/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43960          |                   |            |  | 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>      |
| ASN159 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>      |
| ASN160 On 08/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39733          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN161 On 19/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04797          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN162 On 26/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88566           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN163 On 29/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN164 On 06/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN165 On 20/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN35U On 20/12/2016 Spot Bond |        |            | 100.00000 | 97.15442  | 100.00000          | 96.90657           |                   |            |  | 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>      |
| ASN38U On 20/12/2017 Spot Bond |        |            | 100.00000 | 44.69229  | 100.00000          | 44.58284           |                   |            |  | 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>      |
| ASN39U On 20/12/2017 Spot Bond |        |            | 100.00000 | 44.77115  | 100.00000          | 44.66149           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| ASN40I On 20/12/2017 Spot Bond |        |            | 100.00000 | 44.41632  | 100.00000          | 44.30754           |                   |            | 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>      |
| ASN43I On 10/03/2017 Spot Bond |        |            | 100.00000 | 97.73113  | 100.00000          | 97.47461           |                   |            | 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>      |
| ASN50I On 16/03/2018 Spot Bond |        |            | 100.00000 | 44.78724  | 100.00000          | 44.67755           |                   |            | 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 | 92.99699  | 100.00000          | 92.76507           |                   |            | 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 | 4.12640   | 100.00000          | 4.11629            |                   |            | 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 | 31.17991  | 100.00000          | 31.10438           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN89U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN89U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAR00 On 12/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68716          |                   |            | 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>      |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 9.35500   | 102.17136 | 9.35500            | 102.14570          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAW11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW13 On 17/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.05239          |                   |            | 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            | 101.61106          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW17 On 05/12/2018 Spot Bond  |        |            | 100.00000 | 25.58824  | 100.00000          | 25.52557           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAW17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.63816          |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 10.86500  | 100.31602 | 10.86500           | 100.28702          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 10.48500  | 96.77223  | 10.48500           | 96.74492           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 101.52209 | 9.30000            | 101.49661          |                   |            |  | 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            | 101.75984          |                   |            |  | 0.00        | 0                | 1,183,430,507        |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,183,430,507</b> |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,183,430,507</b> |
| BAW23 On 15/10/2017 Spot Bond  |        |            | 100.00000 | 56.41632  | 100.00000          | 56.27965           |                   |            |  | 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>             |
| BAW24 On 30/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37601          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.30343          |                   |            |  | 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   |        |            | 9.45000   | 101.81705 | 9.45000            | 101.79122          |                   |            |  | 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>             |
| BAYA08 On 31/12/2017 Spot Bond |        |            | 12.30219  | 101.21995 | 12.30219           | 101.19657          |                   |            |  | 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>             |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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            | 101.85962          |                   |            |  | 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>             |
| BAYA20 On 30/06/2017 Spot Bond |        |            | 12.39706  | 100.48502 | 12.39706           | 100.89640          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA24 On 30/06/2017 Spot Bond |        |            | 12.22500  | 100.99973 | 12.22500           | 100.96668          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA25 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67993          |                   |                             | 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>      |
| BAYA26 On 30/09/2017 Spot Bond |        |            | 12.15000  | 93.06428  | 12.15000           | 99.95294           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA27 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA31 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73392          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA31 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA31</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            | 11.90500  | 88.04973  | 11.90500           | 102.17745          |                   | 2,381,000,000,000.00        | 200,000,000        | 100,000,000        |               |
| <b>Total BAYA32 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,381,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |               |
| <b>Total For BAYA32</b>        |        |            |           |           |                    |                    |                   | <b>2,381,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |               |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68971          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA33 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA33</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72621          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA34 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA34</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67895          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA36 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 83.56037           |                   |                             | 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>      |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34001          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.15112           |                   |                             | 0.00               | 0                  | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72656          |                   |            |  | 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            | 101.67581          |                   |            |  | 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            | 101.67581          |                   |            |  | 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            | 101.72667          |                   |            |  | 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            | 101.47090          |                   |            |  | 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            | 101.81677          |                   |            |  | 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            | 101.85081          |                   |            |  | 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>      |
| BAYA52 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47054          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA53 On 30/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85095          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB01 On 31/12/2016 Spot Bond |        |            | 15.62460  | 102.22096 | 15.62460           | 102.22262          |                   |            |  | 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 |        |            | 14.64213  | 102.05508 | 14.64213           | 101.99578          |                   |            |  | 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            | 102.20084          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 102.20065          |                   |            |  | 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            | 102.20075          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27336          |                   |            |  | 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            | 101.94552          |                   |            |  | 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>      |
| BAYC11 On 31/12/2016 Spot Bond |        |            | 100.00000 | 90.79602  | 100.00000          | 90.57072           |                   |            |  | 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>      |
| BAYD11 On 30/06/2035 Spot Bond |        |            | 100.00000 | 21.35722  | 100.00000          | 21.30549           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD21 On 30/06/2035 Spot Bond |        |            | 100.00000 | 19.43747  | 100.00000          | 19.39039           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD31 On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.99844  | 100.00000          | 11.96937           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD41 On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.99844  | 100.00000          | 11.96937           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD51 On 30/06/2035 Spot Bond |        |            | 100.00000 | 14.50669  | 100.00000          | 14.47154           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD61 On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.56979  | 100.00000          | 12.53935           |                   |            |  | 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>      |
| BC113L On 24/11/2016 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 99.72678           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BC113U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC113U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC114L On 30/01/2017 Spot Bond |        |            | 100.00000 | 84.49074  | 100.00000          | 84.29561           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC114U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC114U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC115L On 14/02/2017 Spot Bond |        |            | 100.00000 | 81.65548  | 100.00000          | 81.47321           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC115U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC115U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.09070          |                   |            |  | 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>      |
| BCJ09 On 25/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68740          |                   |            |  | 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            | 101.03315          |                   |            |  | 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>      |
| BCJ11 On 14/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BCJ11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 15.88910  | 100.00000          | 15.85019           |                   |            |  | 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 | 15.88910  | 100.00000          | 15.85019           |                   |            |  | 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 |        |            | 2.33500   | 102.35744 | 2.33500            | 197.08710          |                   |            |  | 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 |        |            | 8.98000   | 92.34381  | 8.98000            | 164.57665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BD0206 On 02/03/2028 Spot Bond |        |            | 8.98000   | 93.70677  | 8.98000            | 165.11194          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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 |        |            | 9.36500   | 92.20002  | 9.36500            | 92.17685           |                   |            |  | 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 |        |            | 8.61000   | 99.26019  | 8.61000            | 99.23707           |                   |            |  | 0.00        | 0                | 148,700,000        |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>148,700,000</b> |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>148,700,000</b> |
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 8.60446   | 100.00000          | 8.58361            |                   |            |  | 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 | 7.44606   | 100.00000          | 7.42801            |                   |            |  | 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 | 7.44606   | 100.00000          | 7.42801            |                   |            |  | 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 | 7.89934   | 100.00000          | 7.88021            |                   |            |  | 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 | 0.00008   | 100.00000          | 0.00008            |                   |            |  | 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 | 10.56870  | 100.00000          | 10.54309           |                   |            |  | 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 | 14.59790  | 100.00000          | 14.56254           |                   |            |  | 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>           |
| BG42A1 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>           |
| BG42A2 On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72494          |                   |            |  | 0.00        | 0                | 0                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.75316          |                   |            |  | 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  |        |            | 8.95000   | 101.63375 | 8.95000            | 101.60950          |                   |            |  | 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            | 101.85275          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG42B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG42B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42C On 15/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.98803          |                   |            |  | 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 | 94.54545  | 100.00000          | 94.30052           |                   |            |  | 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 | 94.54545  | 100.00000          | 94.30052           |                   |            |  | 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            | 100.81445          |                   |            |  | 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  |        |            | 11.70000  | 98.01701  | 11.70000           | 97.98623           |                   |            |  | 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            | 100.48077          |                   |            |  | 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  |        |            | 11.59000  | 93.98841  | 11.59000           | 98.94686           |                   |            |  | 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  |        |            | 11.76500  | 100.34962 | 11.76500           | 101.27891          |                   |            |  | 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            | 102.51136          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total BGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL07 On 03/09/2027 Spot Bond |        |            | 12.29000  | 99.80652  | 12.29000           | 100.65450          |                   |            |  | 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            | 102.38025          |                   |            |  | 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 |        |            | 11.76500  | 100.62532 | 11.76500           | 100.59355          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL10 On 05/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48486          |                   |            |  | 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 |        |            | 12.14500  | 101.36720 | 12.14500           | 101.55987          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL12 On 20/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05865          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL13 On 20/08/2021 Spot Bond |        |            | 12.18500  | 101.45216 | 12.18500           | 101.41956          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BGL13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGL14 On 03/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60711          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BGR03 On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.53096          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total BGR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For BGR03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| BID04 On 23/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91477           |                   |            |  | 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            | 100.14471          |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total BID05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For BID05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| BID06 On 30/06/2019 Spot Bond |        |            | 9.33500   | 102.45522 | 9.33500            | 102.42968          |                   |            |  | 0.00        | 0                | 2,544,418,200     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,544,418,200</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,544,418,200</b> |
| BIDC52 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.66638           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BIDC52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BIDC52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BLG1A1 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            | 102.82925          |                   |            |  | 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>             |
| BSR181 On 17/12/2016 Spot Bond |        |            | 100.00000 | 97.56851  | 100.00000          | 97.31769           |                   |            |  | 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>             |
| BTC133 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC140 On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89451           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC141 On 29/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87334           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC142 On 02/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80984           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC143 On 07/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70433           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC144 On 14/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.55860           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC145 On 09/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.00325           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC146 On 11/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.96223           |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|---------------|
| <b>Total BTC147 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC147</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC148 On 06/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.41982           |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BTC148 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC148</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC149 On 10/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.33085           |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BTC149 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC149</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC150 On 14/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.56500           |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BTC150 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC150</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC151 On 10/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.16251           |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BTC151 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC151</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC152 On 17/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.23096           |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BTC152 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BTC152</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BTC153 On 20/02/2017 Spot Bond |        |            | 100.00000 | 80.57395  | 100.00000          | 80.39648           |                   | 250,000,000,000,000.00       |  | 22,500,000,000        | 22,500,000,000        |               |
| <b>Total BTC153 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>22,500,000,000</b> | <b>22,500,000,000</b> |               |
| <b>Total For BTC153</b>        |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> |  | <b>22,500,000,000</b> | <b>22,500,000,000</b> |               |
| BWZ18 On 27/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.45151          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BWZ18B SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BWZ18B</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49786          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BWZJ17 On 17/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59885          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BWZJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BWZJ17</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BWZJ18 On 19/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04691          |                   |                              |  | 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>      |
| BWZJ19 On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33839          |                   |                              |  | 0.00                  | 0                     | 0             |
| <b>Total BWZJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For BWZJ19</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34709          |                   |                              |  | 0.00                  | 0                     | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX161L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.07982  | 100.00000          | 11.04523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX161U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX161U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX162L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.07982  | 100.00000          | 11.04523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX162U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX162U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX163L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.11003  | 100.00000          | 11.07534           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX163U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX163U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX164L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.11003  | 100.00000          | 11.07534           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX164U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX164U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BYA49L On 30/06/2018 Spot Bond |        |            | 100.00000 | 33.09250  | 100.00000          | 33.01234           |                   |            |  | 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>      |
| BYB10L On 30/09/2021 Spot Bond |        |            | 100.00000 | 21.44116  | 100.00000          | 21.34687           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BYB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BYB10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL09 On 29/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50631          |                   |            |  | 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  |        |            | 15.60500  | 95.96840  | 15.60500           | 95.92858           |                   |            |  | 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            | 102.15746          |                   |            |  | 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  |        |            | 13.40500  | 100.14593 | 13.40500           | 100.11063          |                   |            |  | 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  |        |            | 8.81000   | 100.47593 | 8.81000            | 100.45267          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL17 On 23/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.70158           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| <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 |        |            | 13.40500  | 97.50485  | 13.40500           | 97.47048           |                   |                           | 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            | 100.09741          |                   |                           | 0.00        | 0                 | 200,000,000        |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b> |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b> |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.46500  | 94.84231  | 10.46500           | 94.81558           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total CBL22 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For CBL22</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| CBL23 On 18/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03359          |                   |                           | 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            | 100.57949          |                   |                           | 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            | 100.42502          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total CBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| CBL26 On 06/05/2021 Spot Bond |        |            | 10.76500  | 101.73451 | 10.76500           | 101.70505          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.88500  | 113.03908 | 10.88500           | 113.00635          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.91000  | 108.78653 | 10.91000           | 108.75495          |                   | 327,300,000,000.00        |             | 30,000,000        | 410,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>327,300,000,000.00</b> |             | <b>30,000,000</b> | <b>410,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   | <b>327,300,000,000.00</b> |             | <b>30,000,000</b> | <b>410,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.96000  | 103.19547 | 10.96000           | 103.16506          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.64359          |                   |                           | 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            | 102.28648          |                   |                           | 0.00        | 0                 | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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  | 114.14010 | 10.00000           | 114.11040          |                   |            |  | 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            | 101.15968          |                   |            |  | 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            | 101.83785          |                   |            |  | 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            | 100.91713          |                   |            |  | 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 | 34.39674  | 100.00000          | 34.31342           |                   |            |  | 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 | 32.29901  | 100.00000          | 34.49106           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR20 On 03/07/2018 Spot Bond |        |            | 100.00000 | 32.17302  | 100.00000          | 32.09509           |                   |            |  | 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            | 101.37321          |                   |            |  | 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            | 100.36892          |                   |            |  | 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            | 100.46939          |                   |            |  | 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            | 100.50912          |                   |            |  | 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            | 101.78407          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CGR25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR26 On 27/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42821          |                   |            |  | 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>      |
| CIG03 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50755          |                   |            |  | 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            | 101.55841          |                   |            |  | 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            | 101.61708          |                   |            |  | 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            | 99.86633           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG07 On 28/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85616           |                   |            |  | 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 | 21.37436  | 100.00000          | 21.30689           |                   |            |  | 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            | 100.66090          |                   |            |  | 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            | 100.67746          |                   |            |  | 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            | 100.70405          |                   |            |  | 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             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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  | 103.99051 | 10.11000           | 103.96264          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 132.45430 | 3.14000            | 134.73271          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 3.24000   | 139.78824 | 3.24000            | 133.43688          |                   |            |  | 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>      |
| CLN200 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.26848          |                   |            |  | 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>      |
| CLN225 On 09/12/2016 Spot Bond |        |            | 9.70000   | 103.92572 | 9.70000            | 103.89822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN226 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72246          |                   |            |  | 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>      |
| CLN227 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87213          |                   |            |  | 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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 14/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21982          |                   |            |  | 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>      |
| CLN237 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>      |
| CLN239 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97607           |                   |            |  | 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>      |
| CLN241 On 24/02/2019 Spot Bond |        |            | 13.50000  | 94.47037  | 13.50000           | 94.43685           |                   |            |  | 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>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 9.35000   | 102.31080 | 9.35000            | 102.28540          |                   |            |  | 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>      |
| CLN243 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>      |
| CLN247 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61801          |                   |            |  | 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>      |
| CLN256 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN257 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63463          |                   |            |  | 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            | 101.63463          |                   |            |  | 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            | 101.63463          |                   |            |  | 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            | 101.54618          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 9.83500   | 101.16936 | 9.83500            | 101.14253          |                   |            |  | 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            | 100.78334          |                   |            |  | 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            | 102.87255          |                   |            |  | 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            | 101.72619          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61803          |                   |            |  | 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            | 101.70961          |                   |            |  | 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            | 100.02284          |                   |            |  | 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            | 99.94695           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN277 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN278 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18701          |                   |            |  | 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>      |
| CLN280 On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44084          |                   |            |  | 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>      |
| CLN288 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97953           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70640          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.40153          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 25/11/2020 Spot Bond |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63412          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82167          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48234          |                   |            |  | 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>      |
| CLN29( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66666          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29( On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52994          |                   |            |  | 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>      |
| CLN30( On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 161.11400          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 102.30488          |                   |            |  | 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            | 160.93244          |                   |            |  | 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            | 160.52385          |                   |            |  | 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            | 160.92306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN310 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24916          |                   |            |  | 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 |        |            | 11.53000  | 91.83348  | 11.53000           | 91.80504           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 20/03/2023 Spot Bond |        |            | 12.05000  | 93.16348  | 12.05000           | 93.13336           |                   |            |  | 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            | 101.47135          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84773          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24435          |                   |            |  | 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            | 100.77988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN320 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64760          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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   | 104.92641 | 8.80500            | 100.54897          |                   |            |  | 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            | 100.78635          |                   |            |  | 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            | 101.71730          |                   |            |  | 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            | 101.74341          |                   |            |  | 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            | 101.84417          |                   |            |  | 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            | 101.75734          |                   |            |  | 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            | 101.89658          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN332 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47135          |                   |            |  | 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>      |
| CLN335 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 140.19080          |                   |            |  | 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>      |
| CLN337 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68794          |                   |            |  | 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>      |
| CLN339 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09994          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| CLN340 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47868          |                   |            |  | 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>      |
| CLN341 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96585          |                   |            |  | 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>      |
| CLN343 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56573          |                   |            |  | 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>      |
| CLN344 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79541          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN345 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68234          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN346 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN349 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64643          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN350 On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN353 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN354 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60497          |                   |            |  | 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            | 100.77583          |                   |            |  | 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            | 101.52748          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 10.71000  | 101.06487 | 10.71000           | 101.03574          |                   |            |  | 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            | 101.64489          |                   |            |  | 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            | 100.48475          |                   |            |  | 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 |        |            | 12.85000  | 102.88944 | 12.85000           | 102.85405          |                   |            |  | 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            | 100.50188          |                   |            |  | 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 |        |            | 12.88000  | 103.05032 | 12.88000           | 103.01538          |                   |            |  | 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  | 108.16097 | 10.02000           | 108.13224          |                   |            |  | 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            | 100.50188          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN369 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76176          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 83.58436           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62310          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65269          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.65286          |                   |            |  | 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            | 101.52555          |                   |            |  | 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 |        |            | 10.16500  | 100.76900 | 10.16500           | 100.74140          |                   |            |  | 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            | 101.29804          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80086          |                   |            |  | 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  | 99.73651  | 10.98000           | 99.70706           |                   |            |  | 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  | 101.94133 | 11.00000           | 101.91119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN381 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN383 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73996          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN384 On 20/09/2024 Spot Bond |        |            | 12.64000  | 99.16766  | 12.64000           | 99.13409           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97962          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN386 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65256          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.80300          |                   |            |  | 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            | 101.74854          |                   |            |  | 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 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58326          |                   |            |  | 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            | 101.66139          |                   |            |  | 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            | 99.79326           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN395 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78342          |                   |            |  | 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            | 102.77724          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN397 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN398 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23545          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN399 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66128          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.84393          |                   |            |  | 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            | 101.38342          |                   |            |  | 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            | 101.38342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN403 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05833          |                   |            |  | 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            | 92.16443           |                   |            |  | 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            | 101.66998          |                   |            |  | 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            | 101.08043          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN409 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82657          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN410 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83527          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN411 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08527          |                   |            |  | 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>      |
| CLN412 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80918          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN413 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13940          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN414 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89612          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN415 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN416 On 20/09/2020 Spot Bond |        |            | 4.00000   | 100.71368 | 4.00000            | 107.85617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN417 On 23/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80825          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN418 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98308          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN419 On 18/04/2028 Spot Bond |        |            | 7.01000   | 45.59645  | 7.01000            | 46.18639           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.00046          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN420 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN421 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.63397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN422 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.43455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN423 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.63397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN424 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.21413          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN425 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN426 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87909          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN427 On 15/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21881          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN428 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN428</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN428 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.34779          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN429 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.42092          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN430 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.66209          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN431 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.81591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN432 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.91982          |                   |            |  | 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            | 110.18368          |                   |            |  | 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            | 101.35410          |                   |            |  | 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            | 101.81791          |                   |            |  | 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            | 101.67299          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.00000          |                   |            |  | 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            | 100.54633          |                   |            |  | 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            | 111.06753          |                   |            |  | 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            | 103.21364          |                   |            |  | 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            | 101.33464          |                   |            |  | 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 23/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99986           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN444 On 24/05/2021 Spot Bond |        |            | 10.83500  | 101.77927 | 10.83500           | 101.75009          |                   |            |  | 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            | 100.84169          |                   |            |  | 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            | 101.23997          |                   |            |  | 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            | 100.98292          |                   |            |  | 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            | 101.24099          |                   |            |  | 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            | 101.28262          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.22363          |                   |            |  | 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 |        |            | 3.94000   | 134.25624 | 3.94000            | 134.24562          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN452 On 31/01/2025 Spot Bond |        |            | 5.77000   | 97.41934  | 5.77000            | 96.89143           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN453 On 31/01/2025 Spot Bond |        |            | 5.41000   | 99.97373  | 5.41000            | 99.44838           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN454 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN454</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN454 On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97410           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN455 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN455</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN455 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65465          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN456 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN456</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN456 On 17/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15924          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN457 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN457</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN457 On 18/04/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 187.05459          |                   |            |  | 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  |        |            | 9.36500   | 92.20002  | 9.36500            | 92.17685           |                   |            |  | 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  |        |            | 8.98000   | 37.43911  | 8.98000            | 164.57665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN88 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN88</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN88 On 02/03/2028 Spot Bond  |        |            | 8.98000   | 37.94528  | 8.98000            | 165.11194          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| CLNF06 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64236          |                   |            |  | 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>      |
| CLNF07 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66158          |                   |            |  | 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>      |
| CLNF08 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18319          |                   |            |  | 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>      |
| CLNF09 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67899          |                   |            |  | 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>      |
| CLNF10 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77988          |                   |            |  | 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>      |
| CLNF11 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55014          |                   |            |  | 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>      |
| CLNF12 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61803          |                   |            |  | 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>      |
| CLNF13 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92873           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF14 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61796          |                   |            |  | 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>      |
| CLNF15 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67868          |                   |            |  | 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            | 99.86984           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total COH001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For COH001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| COH00 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02168          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| <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>             |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 9.25000   | 103.87451 | 9.25000            | 103.84885          |                   |                             | 0.00               | 0                  | 980,000,000          |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>980,000,000</b>   |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>980,000,000</b>   |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.11500  | 109.45730 | 10.11500           | 115.51058          |                   |                             | 0.00               | 0                  | 2,014,800,000        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>2,014,800,000</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>2,014,800,000</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 10.37500  | 103.19980 | 10.37500           | 103.17098          |                   |                             | 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  |        |            | 11.16000  | 106.53993 | 11.16000           | 106.50832          |                   |                             | 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  |        |            | 10.60000  | 102.51892 | 10.60000           | 102.48999          |                   |                             | 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  |        |            | 10.77500  | 93.75427  | 10.77500           | 93.72724           |                   |                             | 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  |        |            | 11.71000  | 92.07363  | 11.71000           | 92.04486           |                   | 2,342,000,000,000.00        | 200,000,000        | 450,000,000        |                      |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,342,000,000,000.00</b> | <b>200,000,000</b> | <b>450,000,000</b> |                      |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   | <b>2,342,000,000,000.00</b> | <b>200,000,000</b> | <b>450,000,000</b> |                      |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.71000  | 85.68325  | 11.71000           | 90.36900           |                   | 0.00                        | 0                  | 0                  |                      |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |                      |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |                      |
| CPL003 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 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>           |                      |
| CPL01U On 12/12/2019 Spot Bond |        |            | 100.00000 | 15.37216  | 100.00000          | 15.33451           |                   | 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                  |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| CPL02L On 12/03/2020 Spot Bond |        |            | 100.00000 | 15.42867  | 100.00000          | 15.39088           |                   |            |  | 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>      |
| CPL03L On 12/12/2018 Spot Bond |        |            | 100.00000 | 24.16387  | 100.00000          | 24.10469           |                   |            |  | 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>      |
| CPL05L On 30/10/2018 Spot Bond |        |            | 100.00000 | 28.97230  | 100.00000          | 28.90212           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL06L On 30/11/2018 Spot Bond |        |            | 100.00000 | 25.08169  | 100.00000          | 25.02026           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 12.14000  | 97.10419  | 12.14000           | 97.07309           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN38L On 10/06/2018 Spot Bond |        |            | 100.00000 | 32.73337  | 100.00000          | 32.65320           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN39L On 10/06/2018 Spot Bond |        |            | 100.00000 | 25.20582  | 100.00000          | 25.14409           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN40L On 10/06/2018 Spot Bond |        |            | 100.00000 | 33.40586  | 100.00000          | 33.32405           |                   |            |  | 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  |        |            | 8.47500   | 99.75484  | 8.47500            | 99.73197           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 6.86000   | 101.04888 | 6.86000            | 101.03006          |                   |            |  | 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            | 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 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            | 100.44323          |                   |            |  | 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  |        |            |           | 100.00000 | 0.00000            | 102.85274          |                   |            |  | 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            | 99.88484           |                   |            |  | 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            | 99.73956           |                   |            |  | 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            | 101.83189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB03 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15014          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 62.38727  | 100.00000          | 62.23613           |                   |            |  | 0.00        | 0                | 0             |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 62.38727  | 100.00000          | 62.23613           |                   |            |  | 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>      |
| DNG60 On 04/08/2017 Spot Bond  |        |            | 100.00000 | 59.63055  | 100.00000          | 59.51249           |                   |            |  | 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            | 102.09641          |                   |            |  | 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            | 101.16229          |                   |            |  | 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>      |
| DOL009 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 65.57375           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| DV2021 On 18/06/2021 Spot Bond |        |            | 9.87000   | 100.88172 | 9.87000            | 100.85517          |                   |            | 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   |        |            | 9.78000   | 101.88250 | 9.78000            | 101.85606          |                   |            | 0.00        | 0                | 220,100,000        |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>220,100,000</b> |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>220,100,000</b> |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 18.75415  | 100.00000          | 18.71287           |                   |            | 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   |        |            | 10.23000  | 101.34323 | 10.23000           | 101.31576          |                   |            | 0.00        | 0                | 398,200,000        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>398,200,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>398,200,000</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 12.72939  | 100.00000          | 12.70137           |                   |            | 0.00        | 0                | 0                  |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 12.72939  | 100.00000          | 12.70137           |                   |            | 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   |        |            | 10.31000  | 99.44269  | 10.31000           | 99.41552           |                   |            | 0.00        | 0                | 0                  |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 102.55195 | 9.69000            | 102.52558          |                   |            | 0.00        | 0                | 0                  |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 102.55195 | 9.69000            | 102.52558          |                   |            | 0.00        | 0                | 0                  |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.17000  | 95.61049  | 11.17000           | 95.58226           |                   |            | 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  | 102.65869 | 10.10000           | 102.63121          |                   |            | 0.00        | 0                | 0                  |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 102.65869 | 10.10000           | 102.63121          |                   |            | 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 01/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.82133           |                   |            | 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            | 99.97866           |                   |            | 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            | 106.28595          |                   |            | 0.00        | 0                | 0                  |

| Contract Details               | 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 16/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54367          |                   |                           | 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            | 105.94178          |                   |                           | 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>              |
| DVC25 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86347           |                   |                           | 0.00        | 0                 | 0                     |
| <b>Total DVC25 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For DVC25</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| DVF16 On 19/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                           | 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            | 101.41880          |                   |                           | 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            | 101.01225          |                   |                           | 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            | 99.95190           |                   |                           | 0.00        | 0                 | 0                     |
| <b>Total DVF19 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For DVF19</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.86000   | 118.51396 | 8.86000            | 118.48605          |                   | 107,206,000,000.00        |             | 12,100,000        | 19,806,050,000        |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>107,206,000,000.00</b> |             | <b>12,100,000</b> | <b>19,806,050,000</b> |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   | <b>107,206,000,000.00</b> |             | <b>12,100,000</b> | <b>19,806,050,000</b> |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 21.74218  | 100.00000          | 21.69433           |                   | 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  |        |            | 9.76000   | 101.56091 | 9.76000            | 101.53418          |                   | 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  |        |            | 9.96500   | 101.01467 | 9.96500            | 100.98753          |                   | 0.00                      |             | 0                 | 0                     |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>              |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 10.24000  | 100.45554 | 10.24000           | 100.42783          |                   | 0.00                      |             | 0                 | 0                     |

| Contract Details                | 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   |        |            | 3.12000   | 105.74574 | 3.12000            | 105.73956          |                   |            |  | 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>      |
| 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            | 100.91816          |                   |            |  | 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            | 100.74413          |                   |            |  | 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 | 17.62778  | 100.00000          | 17.58507           |                   |            |  | 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   |        |            | 2.72000   | 103.56582 | 2.72000            | 103.56102          |                   |            |  | 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   | 111.61627 | 2.25000            | 111.61251          |                   |            |  | 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    |        |            | 2.68000   | 127.77518 | 2.68000            | 127.76925          |                   |            |  | 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    |        |            | 2.66000   | 115.22823 | 2.66000            | 115.22294          |                   |            |  | 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    |        |            | 2.66000   | 115.57095 | 2.66000            | 115.56578          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL31 On 02/06/2031 Spot Bond    |        |            | 2.67000   | 106.73065 | 2.67000            | 106.72580          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest     |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|-------------------|
| <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    |        |            | 2.71000   | 104.02789 | 2.71000            | 104.02309          |                   |                             | 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>          |
| EL36/12 On 31/01/2036 Spot Bond |        |            | 2.25000   | 111.61627 | 2.25000            | 111.61251          |                   |                             | 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   |        |            | 10.29500  | 104.17889 | 10.29500           | 104.15047          |                   |                             | 0.00               | 0                    | 10,100,000        |
| <b>Total EMM01 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>10,100,000</b> |
| <b>Total For EMM01</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>10,100,000</b> |
| EMM02 On 11/03/2021 Spot Bond   |        |            | 10.04500  | 104.46869 | 10.04500           | 104.44041          |                   |                             | 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   |        |            | 10.76000  | 96.96792  | 10.76000           | 96.93986           |                   | 2,152,000,000,000.00        | 200,000,000        | 100,000,000          |                   |
| <b>Total EMM03 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,152,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |                   |
| <b>Total For EMM03</b>          |        |            |           |           |                    |                    |                   | <b>2,152,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |                   |
| EMM04 On 16/05/2028 Spot Bond   |        |            | 10.95500  | 88.59703  | 10.95500           | 93.00279           |                   | 0.00                        | 0                  | 0                    |                   |
| <b>Total EMM04 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                   |
| <b>Total For EMM04</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                   |
| EMM05 On 17/04/2029 Spot Bond   |        |            | 11.22000  | 97.45477  | 11.22000           | 98.74878           |                   | 0.00                        | 0                  | 2,666,666,400        |                   |
| <b>Total EMM05 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>2,666,666,400</b> |                   |
| <b>Total For EMM05</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>2,666,666,400</b> |                   |
| EMM06 On 23/06/2025 Spot Bond   |        |            | 10.86000  | 100.94482 | 10.86000           | 102.34785          |                   | 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            | 99.88506           |                   | 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>             |                   |
| EPF004 On 06/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40118          |                   | 0.00                        | 0                  | 0                    |                   |
| <b>Total EPF004 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                   |
| <b>Total For EPF004</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                   |
| EPF006 On 19/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04503          |                   | 0.00                        | 0                  | 0                    |                   |
| <b>Total EPF006 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                   |
| <b>Total For EPF006</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |                   |
| EPF007 On 02/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.79065           |                   | 0.00                        | 0                  | 0                    |                   |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <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 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.81867          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPF008 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF008</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF008 On 30/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29521          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPF009 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF009</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF009 On 07/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40582          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPF010 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF010</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF010 On 01/09/2018 Spot Bond  |        |            | 100.00000 | 25.76827  | 100.00000          | 25.70516           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPF010U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF010U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF010U On 01/09/2019 Spot Bond |        |            | 100.00000 | 10.55468  | 100.00000          | 10.52883           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPF020 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPF020</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPF020 On 22/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.11949          |                   |            |  | 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 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.13594          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPFC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPFC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPFC26 On 06/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.18564          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPFC27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPFC27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPFC27 On 04/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41347          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPFC28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPFC28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EPFC28 On 06/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44837          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total EPFC29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For EPFC29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| EQS05 On 25/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 94.29515           |                   |            |  | 0.00        | 4,300,000,000        | 4,300,000,000        |
| <b>Total EQS05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,300,000,000</b> | <b>4,300,000,000</b> |
| <b>Total For EQS05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,300,000,000</b> | <b>4,300,000,000</b> |
| EQS05 On 25/04/2017 Spot Bond   |        |            | 100.00000 | 87.71922  | 100.00000          | 87.51569           |                   |            |  | 0.00        | 0                    | 0                    |



| Contract Details               | 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/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            | 94.47354           |                   |            |  | 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  |        |            | 12.90500  | 95.87029  | 12.90500           | 95.83735           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS08, On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.45816           |                   |            |  | 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 | 31.99045  | 100.00000          | 31.91294           |                   |            |  | 0.00        | 0                | 0             |
| EQS08, On 04/10/2018 Spot Bond |        |            | 100.00000 | 32.10224  | 100.00000          | 32.02447           |                   |            |  | 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            | 99.84956           |                   |            |  | 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            | 100.15282          |                   |            |  | 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            | 100.15301          |                   |            |  | 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            | 100.16080          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C, On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.16870          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 25/11/2020 Spot Bond |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14740          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14175          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA2: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14738          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15274          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA2: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15122          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| 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   |        |            | 8.57000   | 101.75619 | 8.57000            | 101.73273          |                   |                           | 0.00        | 0                 | 43,370,000,000        |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>43,370,000,000</b> |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>43,370,000,000</b> |
| ES18/R On 20/04/2018 Spot Bond |        |            | 9.25000   | 100.87326 | 9.25000            | 100.84820          |                   |                           | 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   |        |            | 9.45000   | 105.81664 | 9.45000            | 105.79009          |                   | 877,932,405,000.00        |             | 92,902,900        | 5,332,000,000         |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>877,932,405,000.00</b> |             | <b>92,902,900</b> | <b>5,332,000,000</b>  |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>877,932,405,000.00</b> |             | <b>92,902,900</b> | <b>5,332,000,000</b>  |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 103.28790 | 10.00000           | 103.26051          |                   |                           | 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   |        |            | 9.90000   | 88.80256  | 9.90000            | 88.77900           |                   |                           | 0.00        | 0                 | 25,917,800,000        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>25,917,800,000</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>25,917,800,000</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.12744 | 7.85000            | 101.10606          |                   |                           | 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   |        |            | 10.55500  | 77.62168  | 10.54500           | 77.66326           |                   | 44,331,000,000.00         |             | 4,200,000         | 76,914,900,000        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>44,331,000,000.00</b>  |             | <b>4,200,000</b>  | <b>76,914,900,000</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>44,331,000,000.00</b>  |             | <b>4,200,000</b>  | <b>76,914,900,000</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 101.43393 | 7.50000            | 101.41330          |                   |                           | 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   |        |            | 10.66500  | 81.83261  | 10.66500           | 81.80925           |                   |                           | 0.00        | 0                 | 65,272,800,000        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>65,272,800,000</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>65,272,800,000</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 100.68843 | 8.50000            | 100.66540          |                   |                           | 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            | 99.94104           |                   |                           | 0.00        | 0                 | 600,000,000           |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>600,000,000</b>    |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>600,000,000</b>    |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.99188           |                   |                           | 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 | 31.12878  | 100.00000          | 31.03159           |                   |            |  | 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 | 31.24098  | 100.00000          | 31.14344           |                   |            |  | 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 | 31.38377  | 100.00000          | 31.28579           |                   |            |  | 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 | 31.52657  | 100.00000          | 31.42814           |                   |            |  | 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            | 100.04619          |                   |            |  | 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            | 99.88287           |                   |            |  | 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            | 100.02739          |                   |            |  | 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            | 99.88437           |                   |            |  | 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            | 99.83411           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB09 On 27/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB10 On 12/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82849          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC27 On 06/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80764          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FIFC29 On 06/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74232          |                   |            | 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>           |
| FIFC31 On 09/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.35856          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FIFC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FIFC31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.24414   | 100.00000          | 0.24355            |                   |            | 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 | 0.24414   | 100.00000          | 0.24355            |                   |            | 0.00        | 0                | 0                  |
| <b>Total FPB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FPB1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.01439  | 100.00000          | 10.98771           |                   |            | 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 | 10.72502  | 100.00000          | 10.69904           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR003U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR003U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4J On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR2A4B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4C On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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>           |
| FR2A4D On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4D</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 10.01500  | 100.83486 | 10.01500           | 100.80794          |                   |            | 0.00        | 0                | 367,119,300        |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>367,119,300</b> |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>367,119,300</b> |
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.60268          |                   |            | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRB10 On 25/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75377          |                   |            |  | 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            | 102.92416          |                   |            |  | 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            | 102.05576          |                   |            |  | 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            | 97.96410           |                   |            |  | 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 |        |            | 10.86500  | 99.72165  | 10.86500           | 101.71923          |                   |            |  | 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            | 103.39632          |                   |            |  | 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            | 101.17334          |                   |            |  | 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            | 101.33783          |                   |            |  | 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 | 12.22678  | 100.00000          | 12.19716           |                   |            |  | 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            | 101.62516          |                   |            |  | 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 |        |            | 12.06500  | 102.29183 | 12.06500           | 102.25891          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB20 On 15/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16137          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRB21 On 24/11/2026 Spot Bond  |        |            | 100.00000 | 0.06905   | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 10.70500  | 107.44754 | 10.70500           | 107.41693          |                   |            |  | 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            | 102.53930          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.02000   | 137.09972 | 3.02000            | 140.22744          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 3.27500   | 116.43385 | 3.27500            | 278.97585          |                   |            |  | 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 |        |            | 2.63500   | 114.75147 | 2.63500            | 121.97457          |                   |            |  | 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 |        |            | 3.66000   | 90.61808  | 3.66000            | 158.20406          |                   |            |  | 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 |        |            | 3.68000   | 98.70951  | 3.68000            | 200.26393          |                   |            |  | 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 |        |            | 3.83000   | 92.85654  | 3.83000            | 92.28975           |                   |            |  | 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  |        |            | 7.14400   | 75.79443  | 7.14400            | 75.33092           |                   |            |  | 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 |        |            | 9.21900   | 49.71042  | 9.21900            | 48.85368           |                   |            |  | 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 |        |            | 9.47000   | 48.29712  | 9.47000            | 47.41471           |                   |            |  | 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 | 94.54545  | 100.00000          | 94.30052           |                   |            |  | 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 | 33.24967  | 100.00000          | 33.14585           |                   |            |  | 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 | 44.81962  | 100.00000          | 44.71103           |                   |            |  | 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            | 102.51871          |                   |            |  | 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            | 101.91398          |                   |            |  | 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            | 101.68770          |                   |            |  | 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            | 101.83046          |                   |            |  | 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   | 100.08277 | 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   | 100.08277 | 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            | 101.82698          |                   |            |  | 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            | 101.75212          |                   |            | 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            | 101.95748          |                   |            | 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            | 101.80087          |                   |            | 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   | 100.06652 | 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            | 101.89992          |                   |            | 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            | 102.28750          |                   |            |  | 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            | 102.22671          |                   |            |  | 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 | 64.93407  | 100.09221          | 64.77491           |                   |            |  | 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            | 101.65627          |                   |            |  | 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            | 106.70617          |                   |            |  | 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            | 101.79553          |                   |            |  | 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   | 96.76315  | 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            | 101.81297          |                   |            |  | 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            | 101.67545          |                   |            |  | 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            | 101.72246          |                   |            |  | 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            | 102.18336          |                   |            |  | 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            | 101.69634          |                   |            |  | 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  | 76.53895  | 13.22500           | 76.51159           |                   |            |  | 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            | 101.61287          |                   |            |  | 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            | 101.61461          |                   |            |  | 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            | 102.24456          |                   |            |  | 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            | 101.61954          |                   |            | 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 |        |            | 3.86500   | 107.66677 | 3.86500            | 111.38173          |                   |            | 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            | 101.73993          |                   |            | 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            | 101.73993          |                   |            | 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            | 100.05038          |                   |            | 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            | 101.47135          |                   |            | 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            | 101.73993          |                   |            | 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            | 101.65279          |                   |            | 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            | 101.61970          |                   |            | 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            | 100.48047          |                   |            | 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            | 101.85613          |                   |            | 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            | 98.89869           |                   |            | 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            | 100.80752          |                   |            |  | 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            | 102.09647          |                   |            |  | 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            | 102.09473          |                   |            |  | 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            | 101.72261          |                   |            |  | 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            | 101.72261          |                   |            |  | 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            | 101.25202          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31022          |                   |            |  | 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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 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            | 101.80581          |                   |            |  | 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            | 100.96092          |                   |            |  | 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            | 100.96092          |                   |            |  | 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            | 100.42480          |                   |            | 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   | 100.42059 | 8.75000            | 100.40065          |                   |            | 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            | 101.69466          |                   |            | 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 | 12.78673  | 100.00000          | 12.75542           |                   |            | 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 | 11.87357  | 100.00000          | 11.84450           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.66730           |                   |            | 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 | 16.75485  | 100.00000          | 16.71382           |                   |            | 0.00        | 0                | 0             |
| FRC21: On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77468          |                   |            | 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 | 59.23211  | 100.00000          | 59.08861           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41317          |                   |            | 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 | 13.18778  | 100.00000          | 13.15549           |                   |            | 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 | 57.87518  | 100.00000          | 57.73498           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC214 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC214</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41313          |                   |            | 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 | 57.66923  | 100.00000          | 57.52952           |                   |            |  | 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            | 100.41227          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC217 On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39464          |                   |            |  | 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            | 100.49190          |                   |            |  | 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            | 100.46622          |                   |            |  | 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 |        |            | 3.35000   | 138.05582 | 3.35000            | 138.04709          |                   |            |  | 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 20/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04795          |                   |            |  | 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 30/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58134          |                   |            |  | 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>      |
| FRC229 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80045          |                   |            |  | 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>      |
| FRC230 On 25/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43723          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC231 On 31/01/2022 Spot Bond |        |            | 4.21000   | 132.55780 | 4.21000            | 132.54638          |                   |            |  | 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>      |
| FRC233 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.51607          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.00000          |                   |            |  | 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            | 100.41393          |                   |            |  | 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            | 107.17370          |                   |            |  | 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            | 101.04729          |                   |            |  | 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            | 108.41175          |                   |            |  | 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            | 108.57733          |                   |            |  | 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            | 100.02213          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.62469           |                   |            |  | 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            | 101.90214          |                   |            |  | 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            | 102.59448          |                   |            |  | 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            | 101.88355          |                   |            |  | 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            | 101.51995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.71195          |                   |            |  | 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            | 88.50228           |                   |            |  | 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            | 106.27030          |                   |            |  | 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            | 86.73354           |                   |            |  | 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            | 101.92674          |                   |            |  | 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            | 100.68864          |                   |            |  | 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 |        |            | 3.88000   | 111.13386 | 3.88000            | 134.62665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond |        |            | 3.93000   | 104.06366 | 3.93000            | 134.30904          |                   |            |  | 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 |        |            | 3.91000   | 102.27099 | 3.91000            | 134.43598          |                   |            |  | 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 |        |            | 7.01000   | 100.34453 | 7.01000            | 141.03507          |                   |            |  | 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>      |
| FRC76 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76003          |                   |            |  | 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            | 101.61798          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.80949          |                   |            |  | 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            | 102.06691          |                   |            |  | 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            | 102.00084          |                   |            |  | 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            | 101.76268          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC94A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC94A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC96 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76094          |                   |            |  | 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            | 100.75225          |                   |            |  | 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 | 22.76212  | 100.00000          | 22.70638           |                   |            |  | 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 | 63.21534  | 100.00000          | 63.06052           |                   |            |  | 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>      |
| FRD13 On 31/12/2019 Spot Bond |        |            | 100.00000 | 16.06480  | 100.00000          | 16.02589           |                   |            |  | 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>      |
| FRD15 On 31/12/2021 Spot Bond |        |            | 100.00000 | 13.06700  | 100.00000          | 12.96550           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD15U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD15U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ17 On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57255          |                   |            |  | 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            | 100.72466          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24370          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26124          |                   |            | 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            | 100.51570          |                   |            | 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            | 102.49359          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS011 On 13/05/2021 Spot Bond |        |            | 100.00000 | 4.50533   | 100.00000          | 4.49667            |                   |            | 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 | 4.50533   | 100.00000          | 4.49667            |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS100 On 15/01/2024 Spot Bond |        |            | 2.25800   | 85.25919  | 2.25800            | 113.53313          |                   |            | 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 |        |            | 2.62000   | 111.05553 | 2.62000            | 120.37371          |                   |            | 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            | 100.78320          |                   |            | 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  | 100.89508 | 10.38000           | 100.86699          |                   |            | 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  | 100.89508 | 10.38000           | 100.86699          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS108 On 31/01/2038 Spot Bond |        |            | 2.76000   | 108.35771 | 2.76000            | 117.63645          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS108 On 07/12/2033 Spot Bond |        |            | 2.82000   | 223.34338 | 2.82000            | 223.33231          |                   |            |  | 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 |        |            | 2.73000   | 118.22220 | 2.73000            | 118.21668          |                   |            |  | 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 |        |            | 2.85000   | 222.48533 | 2.85000            | 222.47412          |                   |            |  | 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            | 100.69799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 31/01/2025 Spot Bond |        |            | 3.12000   | 117.67453 | 3.12000            | 117.66781          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/03/2038 Spot Bond |        |            | 2.92500   | 114.51161 | 2.92500            | 114.50566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 31/01/2038 Spot Bond |        |            | 2.92500   | 114.51161 | 2.92500            | 114.50566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 07/12/2033 Spot Bond |        |            | 2.97000   | 121.38505 | 2.97000            | 219.08155          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 3.02000   | 217.69871 | 3.02000            | 217.68676          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 31/01/2025 Spot Bond |        |            | 2.65000   | 106.67160 | 2.65000            | 106.66686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 07/12/2033 Spot Bond |        |            | 3.05000   | 171.16589 | 3.05000            | 216.85513          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS123 On 31/01/2038 Spot Bond |        |            | 3.83500   | 98.64652  | 3.83500            | 98.94225           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/03/2028 Spot Bond |        |            | 3.36000   | 103.44561 | 3.36000            | 162.83236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS126 On 31/01/2038 Spot Bond |        |            | 3.65000   | 88.94647  | 3.65000            | 101.88681          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS127 On 31/03/2028 Spot Bond |        |            | 3.35000   | 103.57300 | 3.35000            | 162.98929          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS129 On 31/03/2028 Spot Bond |        |            | 3.41000   | 162.06092 | 3.41000            | 162.05026          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS131 On 07/12/2033 Spot Bond |        |            | 3.56000   | 202.22635 | 3.56000            | 203.29951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS132 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 83.85383           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS133 On 31/01/2038 Spot Bond |        |            | 3.58000   | 89.63543  | 3.58000            | 103.02884          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS134 On 31/01/2038 Spot Bond |        |            | 3.83500   | 86.02830  | 3.83500            | 98.94225           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS135 On 31/01/2038 Spot Bond |        |            | 3.36000   | 106.72789 | 3.36000            | 106.72111          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS136 On 31/03/2028 Spot Bond |        |            | 3.22000   | 165.05548 | 3.22000            | 165.04546          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS137 On 07/12/2033 Spot Bond |        |            | 3.33000   | 209.29231 | 3.33000            | 209.27906          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS138 On 31/03/2028 Spot Bond |        |            | 3.35000   | 162.99976 | 3.35000            | 162.98929          |                   |            |  | 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>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 3.35000   | 162.99976 | 3.35000            | 162.98929          |                   |            |  | 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>      |
| FRS143 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>      |
| FRS144 On 31/03/2028 Spot Bond |        |            | 3.64000   | 95.74316  | 3.64000            | 158.50785          |                   |            |  | 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>      |
| FRS145 On 31/01/2025 Spot Bond |        |            | 3.42000   | 115.09711 | 3.42000            | 115.08962          |                   |            |  | 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>      |
| FRS146 On 31/01/2022 Spot Bond |        |            | 3.05000   | 140.03532 | 3.05000            | 140.02760          |                   |            |  | 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>      |
| FRS147 On 06/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.99700          |                   |            |  | 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>      |
| FRS148 On 31/03/2028 Spot Bond |        |            | 3.70000   | 157.61008 | 3.70000            | 157.59848          |                   |            |  | 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>      |
| FRS149 On 31/03/2028 Spot Bond |        |            | 3.74000   | 157.00731 | 3.74000            | 156.99558          |                   |            |  | 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>      |
| FRS150 On 31/01/2025 Spot Bond |        |            | 3.39000   | 115.35197 | 3.39000            | 115.34455          |                   |            |  | 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>      |
| FRS151 On 31/03/2028 Spot Bond |        |            | 3.71000   | 157.45914 | 3.71000            | 157.44752          |                   |            |  | 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>      |
| FRS152 On 31/03/2028 Spot Bond |        |            | 3.75000   | 156.85703 | 3.75000            | 156.84529          |                   |            |  | 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>      |
| FRS153 On 08/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34076          |                   |            |  | 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>      |
| FRS154 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45697          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS155 On 03/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14817          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 2.58500   | 121.19557 | 2.58500            | 290.39034          |                   |            |  | 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  |        |            | 2.47500   | 121.97625 | 2.47500            | 292.26178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 3.19500   | 116.97419 | 3.19500            | 280.27110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS46 On 31/01/2022 Spot Bond  |        |            | 3.01000   | 99.62493  | 3.01000            | 140.29414          |                   |            |  | 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            | 100.67998          |                   |            |  | 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  |        |            | 2.54000   | 143.47609 | 2.54000            | 143.47012          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48154          |                   |            |  | 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  |        |            | 2.60000   | 117.11293 | 2.60000            | 117.10789          |                   |            |  | 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 | 67.70040  | 104.97509          | 67.52725           |                   |            |  | 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 | 68.85331  | 101.07593          | 68.68306           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS74 On 14/06/2017 Spot Bond |        |            | 100.44759 | 64.27147  | 100.44759          | 64.11342           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 67.15204  | 100.76967          | 66.98645           |                   |            |  | 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 |        |            | 2.34000   | 123.83096 | 2.34000            | 123.82640          |                   |            |  | 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 |        |            | 2.58000   | 96.37410  | 2.58000            | 122.47405          |                   |            |  | 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            | 99.43483           |                   |            |  | 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 |        |            | 2.61000   | 96.15956  | 2.61000            | 122.20133          |                   |            |  | 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            | 99.87161           |                   |            |  | 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 |        |            | 2.67500   | 120.56130 | 2.67500            | 288.86992          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS94 On 08/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37307          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS94 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS94</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS96 On 24/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88243           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS96 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| <b>Total For FRS96</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |
| FRS97 On 29/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                  | 0                    |
| <b>Total FRS97 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |
| <b>Total For FRS97</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |
| FRX17 On 15/09/2017 Spot Bond |        |            | 8.18000   | 101.86845 | 8.18000            | 101.84589          |                   |                             | 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 |        |            | 8.44500   | 103.80202 | 8.44500            | 103.77844          |                   |                             | 0.00               | 0                  | 1,213,161,000        |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>1,213,161,000</b> |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>1,213,161,000</b> |
| FRX19 On 15/11/2019 Spot Bond |        |            | 8.95000   | 100.34725 | 8.95000            | 100.32298          |                   |                             | 0.00               | 0                  | 4,000,000            |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>4,000,000</b>     |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>4,000,000</b>     |
| FRX20 On 01/10/2020 Spot Bond |        |            | 9.24500   | 99.70352  | 9.24500            | 99.67877           |                   |                             | 0.00               | 0                  | 0                    |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>             |
| FRX23 On 28/02/2023 Spot Bond |        |            | 10.02000  | 91.41954  | 10.02000           | 91.39485           |                   |                             | 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 |        |            | 10.25000  | 107.58932 | 10.25000           | 107.55994          |                   | 7,175,000,000,000.00        | 700,000,000        | 736,000,000        |                      |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>7,175,000,000,000.00</b> | <b>700,000,000</b> | <b>736,000,000</b> |                      |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   | <b>7,175,000,000,000.00</b> | <b>700,000,000</b> | <b>736,000,000</b> |                      |
| FRX26 On 01/10/2026 Spot Bond |        |            | 10.66000  | 94.41346  | 10.66000           | 94.38652           |                   | 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 |        |            | 11.00000  | 94.44849  | 11.00000           | 94.42102           |                   | 1,100,000,000,000.00        | 100,000,000        | 300,000,000        |                      |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,100,000,000,000.00</b> | <b>100,000,000</b> | <b>300,000,000</b> |                      |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   | <b>1,100,000,000,000.00</b> | <b>100,000,000</b> | <b>300,000,000</b> |                      |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.94000  | 92.14581  | 10.94000           | 92.11915           |                   | 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 |        |            | 11.06500  | 74.48481  | 11.06500           | 74.46277           |                   | 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            | 101.48735          |                   |                             | 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            | 101.53087          |                   |            |  | 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            | 102.01703          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS1B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS1B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS1C1 On 20/03/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.65279          |                   |            |  | 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            | 101.87905          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS1D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS1D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A3 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04234          |                   |            |  | 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            | 99.95220           |                   |            |  | 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            | 99.92298           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2B1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2C1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04676          |                   |            |  | 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            | 100.05268          |                   |            |  | 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 | 5.55115   | 100.00000          | 5.53771            |                   |            |  | 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 | 0.93133   | 100.00000          | 0.92907            |                   |            |  | 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 | 38.43009  | 100.00000          | 38.33597           |                   |            |  | 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 | 6.44750   | 100.00000          | 6.43171            |                   |            |  | 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 | 1.08171   | 100.00000          | 1.07906            |                   |            |  | 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 | 14.89224  | 100.00000          | 14.84574           |                   |            |  | 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 | 2.65050   | 100.00000          | 2.64222            |                   |            |  | 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 | 0.47173   | 100.00000          | 0.47026            |                   |            |  | 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 | 2.45131   | 100.00000          | 2.44537            |                   |            |  | 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 | 2.65050   | 100.00000          | 2.64222            |                   |            |  | 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 | 2.65050   | 100.00000          | 2.64222            |                   |            |  | 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 | 2.65050   | 100.00000          | 2.64222            |                   |            |  | 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 | 2.65050   | 100.00000          | 2.64222            |                   |            |  | 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            | 100.98161          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GBL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC04 On 11/04/2017 Spot Bond  |        |            | 10.04000  | 100.91194 | 10.04000           | 100.88520          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GFC04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.95615           |                   |            |  | 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            | 99.95484           |                   |            |  | 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            | 99.95430           |                   |            |  | 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            | 99.95076           |                   |            |  | 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            | 99.94642           |                   |            |  | 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            | 99.94371           |                   |            |  | 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>      |
| GPT38 On 29/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89509          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 15.23832  | 100.00000          | 15.20101           |                   |            |  | 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 | 45.61360  | 100.00000          | 45.50188           |                   |            |  | 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 | 24.38549  | 100.00000          | 24.32577           |                   |            |  | 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 | 12.98372  | 100.00000          | 12.95227           |                   |            |  | 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 | 19.73231  | 100.00000          | 19.67004           |                   |            |  | 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 | 14.09880  | 100.00000          | 14.05430           |                   |            |  | 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 | 2.55708   | 100.00000          | 2.54954            |                   |            |  | 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 | 84.29561  | 100.00000          | 84.10138           |                   |            |  | 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 | 57.51008  | 100.00000          | 57.38245           |                   |            |  | 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 | 40.91320  | 100.00000          | 40.79270           |                   |            |  | 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 | 33.70462  | 100.00000          | 33.66720           |                   |            |  | 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 | 20.45660  | 100.00000          | 20.39635           |                   |            |  | 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 | 14.97983  | 100.00000          | 14.96320           |                   |            |  | 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 | 10.22830  | 100.00000          | 10.19818           |                   |            |  | 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 | 6.65770   | 100.00000          | 6.65031            |                   |            |  | 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 | 5.13582   | 100.00000          | 5.12056            |                   |            |  | 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 | 2.96227   | 100.00000          | 2.95898            |                   |            |  | 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 | 2.55708   | 100.00000          | 2.54954            |                   |            |  | 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            | 100.92809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74604          |                   |            |  | 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            | 100.78512          |                   |            |  | 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>      |
| GRT06 On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT07 On 21/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT08 On 24/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For GRT08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT09 On 15/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99771          |                   |            |  | 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            | 100.22229          |                   |            |  | 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            | 100.19174          |                   |            |  | 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            | 101.45298          |                   |            |  | 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>      |
| GRT13 On 15/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT14 On 15/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.73033          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT15 On 15/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT16 On 17/10/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93482          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT17 On 17/10/2023 Spot Bond  |        |            | 10.18000  | 106.94266 | 10.18000           | 100.86529          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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            | 101.76723          |                   |            |  | 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>      |
| HC1M1 On 30/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 108.96096          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HC1M1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 103.90411          |                   |            |  | 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>      |
| HC1M3 On 30/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HC1M3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC1M3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HC2T1 On 05/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18352          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HC2T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC2T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 15.63492  | 100.00000          | 15.59704           |                   |            |  | 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            | 101.73563          |                   |            |  | 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            | 100.51481          |                   |            |  | 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            | 99.50508           |                   |            |  | 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            | 101.07967          |                   |            |  | 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            | 101.09106          |                   |            |  | 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            | 101.10393          |                   |            |  | 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>      |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For HM1B6U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B8 On 19/07/2048 Spot Bond |        |            | 100.00000 | 9.42069   | 100.00000          | 9.39787            |                   |            |  | 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 | 9.42069   | 100.00000          | 9.39787            |                   |            |  | 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 | 9.99359   | 100.00000          | 9.96939            |                   |            |  | 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 | 9.99359   | 100.00000          | 9.96939            |                   |            |  | 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 | 10.73019  | 100.00000          | 10.70419           |                   |            |  | 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 | 10.73019  | 100.00000          | 10.70419           |                   |            |  | 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 | 11.63046  | 100.00000          | 11.60229           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1E4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1E4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| <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            | 100.27074          |                   |                              | 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  | 114.14000 | 10.00000           | 114.11000          |                   |                              | 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  |        |            | 8.05000   | 103.01384 | 8.05000            | 102.99155          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total HPF05 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For HPF05</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.05215          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total HPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For HPF06</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| HPF07 On 20/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04924          |                   |                              | 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            | 101.06167          |                   |                              | 0.00                 | 2,000,000,000        | 2,000,000,000        |
| <b>Total HPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>2,000,000,000</b> | <b>2,000,000,000</b> |
| <b>Total For HPF08</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>2,000,000,000</b> | <b>2,000,000,000</b> |
| HPF09 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95912          |                   |                              | 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  |        |            | 9.01000   | 105.32565 | 9.01000            | 105.30043          |                   | 46,852,000,000,000.00        | 5,200,000,000        | 4,909,400,000        |                      |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>16,852,000,000,000.00</b> | <b>5,200,000,000</b> | <b>4,909,400,000</b> |                      |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   | <b>16,852,000,000,000.00</b> | <b>5,200,000,000</b> | <b>4,909,400,000</b> |                      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 100.00000 | 17.13686  | 100.00000          | 17.09914           |                   | 0.00                         | 0                    | 0                    |                      |
| <b>Total HWAY20/R207 SPOT</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |

| Contract Details              | Strike | 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/R207</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 2.62500   | 120.91318 | 2.62500            | 289.71341          |                   |            | 0.00        | 0                | 13,000,000,000        |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>13,000,000,000</b> |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>13,000,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 2.33500   | 125.62037 | 2.33500            | 300.99441          |                   |            | 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 |        |            | 2.68000   | 101.22091 | 2.68000            | 101.21621          |                   |            | 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 |        |            | 10.65000  | 91.84043  | 10.65000           | 91.81453           |                   |            | 0.00        | 0                | 2,485,300,000         |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,485,300,000</b>  |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,485,300,000</b>  |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 11.94422  | 100.00000          | 11.91792           |                   |            | 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 |        |            | 10.66000  | 91.56048  | 10.66000           | 91.53463           |                   |            | 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 | 11.94419  | 100.00000          | 11.91789           |                   |            | 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>              |
| HWF06 On 20/11/2016 Spot Bond |        |            | 100.00000 | 98.91599  | 100.00000          | 99.18478           |                   |            | 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            | 100.90559          |                   |            | 0.00        | 0                | 0                     |
| <b>Total HWF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HWF08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWF09 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57734          |                   |            | 0.00        | 0                | 0                     |
| <b>Total HWF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HWF09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWF10 On 30/09/2019 Spot Bond |        |            | 100.00000 | 21.58798  | 100.00000          | 21.49202           |                   |            | 0.00        | 0                | 0                     |
| <b>Total HWF10U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HWF10U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            | 0.00        | 0                | 0                     |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| I2025 On 31/01/2025 Spot Bond |        |            | 1.97000   | 128.17398 | 1.97000            | 128.17063          |                   |            | 50,097,100,000,000.00        | 25,430,000,000        | 67,637,800,000         |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>50,097,100,000,000.00</b> | <b>25,430,000,000</b> | <b>67,637,800,000</b>  |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            | <b>50,097,100,000,000.00</b> | <b>25,430,000,000</b> | <b>67,637,800,000</b>  |
| I2029 On 31/03/2029 Spot Bond |        |            | 2.06000   | 99.88560  | 2.06000            | 99.88270           |                   |            | 1,030,000,000,000.00         | 500,000,000           | 35,133,100,000         |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,030,000,000,000.00</b>  | <b>500,000,000</b>    | <b>35,133,100,000</b>  |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   |            | <b>1,030,000,000,000.00</b>  | <b>500,000,000</b>    | <b>35,133,100,000</b>  |
| I2033 On 28/02/2033 Spot Bond |        |            | 2.05000   | 106.20589 | 2.05000            | 106.20280          |                   |            | 0.00                         | 0                     | 45,851,400,000         |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>45,851,400,000</b>  |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>45,851,400,000</b>  |
| I2038 On 31/01/2038 Spot Bond |        |            | 2.00000   | 133.45175 | 2.00000            | 133.44814          |                   |            | 24,362,668,000,000.00        | 12,181,334,000        | 167,579,481,300        |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>24,362,668,000,000.00</b> | <b>12,181,334,000</b> | <b>167,579,481,300</b> |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   |            | <b>24,362,668,000,000.00</b> | <b>12,181,334,000</b> | <b>167,579,481,300</b> |
| I2046 On 31/03/2046 Spot Bond |        |            | 2.06000   | 131.79672 | 2.06000            | 131.79286          |                   |            | 412,000,000,000.00           | 200,000,000           | 156,642,400,000        |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>412,000,000,000.00</b>    | <b>200,000,000</b>    | <b>156,642,400,000</b> |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   |            | <b>412,000,000,000.00</b>    | <b>200,000,000</b>    | <b>156,642,400,000</b> |
| I2050 On 31/12/2050 Spot Bond |        |            | 2.07000   | 141.54441 | 2.07000            | 141.54032          |                   |            | 4,208,444,550,000.00         | 2,033,065,000         | 201,176,901,546        |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>4,208,444,550,000.00</b>  | <b>2,033,065,000</b>  | <b>201,176,901,546</b> |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   |            | <b>4,208,444,550,000.00</b>  | <b>2,033,065,000</b>  | <b>201,176,901,546</b> |
| IBL22 On 15/03/2018 Spot Bond |        |            | 8.70000   | 103.46802 | 8.70000            | 103.44369          |                   |            | 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>               |
| IBL34 On 31/01/2017 Spot Bond |        |            | 6.55000   | 100.02937 | 6.55000            | 141.15622          |                   |            | 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 |        |            | 2.61000   | 101.53956 | 2.61000            | 142.99189          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL36 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL36</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL38 On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36079          |                   |            | 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 |        |            | 8.82000   | 101.18797 | 8.82000            | 101.16397          |                   |            | 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            | 102.01468          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 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   |        |            | 9.33500   | 100.93305 | 9.33500            | 100.90789          |                   |            |  | 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   |        |            | 9.79000   | 95.85381  | 9.79000            | 95.82891           |                   |            |  | 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   |        |            | 9.21000   | 98.71368  | 9.21000            | 98.68927           |                   |            |  | 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>           |
| IBL49/F On 02/04/2018 Spot Bond |        |            | 7.34000   | 101.04806 | 7.34000            | 101.02806          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL49/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL49/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 9.78000   | 100.72855 | 9.78000            | 100.70241          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL50 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL50</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL53 On 31/07/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.00379          |                   |            |  | 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   |        |            | 9.11500   | 100.99789 | 9.11500            | 100.97344          |                   |            |  | 0.00        | 0                | 834,648,600        |
| <b>Total IBL55 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>834,648,600</b> |
| <b>Total For IBL55</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>834,648,600</b> |
| IBL56 On 31/01/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.59163          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL56 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL56</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL57 On 13/02/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.20640          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL57 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL57</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL58 On 13/02/2017 Spot Bond   |        |            | 8.47000   | 102.33644 | 8.47000            | 102.31313          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL58 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL58</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL59 On 17/02/2019 Spot Bond   |        |            | 9.07500   | 102.71950 | 9.07500            | 102.69473          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL59 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IBL59</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 10.34000  | 102.30118 | 10.34000           | 102.27316          |                   |            |  | 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            | 102.19007          |                   |            |  | 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            | 100.69481          |                   |            |  | 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            | 100.63873          |                   |            |  | 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            | 99.58568           |                   |            |  | 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            | 100.55847          |                   |            |  | 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            | 101.66972          |                   |            |  | 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  |        |            | 3.34000   | 138.12129 | 3.34000            | 138.11258          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL68 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.32653          |                   |            |  | 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 | 29.69664  | 100.00000          | 29.62470           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL69U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL69U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL73 On 19/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20430          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL73</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04607          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL75 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For IBL75</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL76 On 25/11/2018 Spot Bond  |        |            |           | 105.96325 | 0.00000            | 99.95509           |                   |            |  | 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            | 99.95374           |                   |            |  | 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  |        |            | 10.39000  | 98.41684  | 10.39000           | 98.38975           |                   |            |  | 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  |        |            | 8.90500   | 105.35781 | 8.90500            | 105.33286          |                   |            |  | 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 | 21.95006  | 100.00000          | 21.89688           |                   |            |  | 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 | 11.43100  | 100.00000          | 11.40330           |                   |            |  | 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            | 100.60697          |                   |            |  | 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            | 101.52616          |                   |            |  | 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 | 22.65185  | 100.00000          | 22.58113           |                   |            |  | 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            | 100.04558          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL85 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL85</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IBL86 On 20/05/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04712          |                   |            |  | 0.00        | 0                | 400,000,000        |
| <b>Total IBL86 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For IBL86</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| IBL87 On 20/05/2019 Spot Bond  |        |            | 9.20500   | 101.29354 | 9.20500            | 101.26836          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL87 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IBL87</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 9.80500   | 101.94601 | 9.80500            | 101.91905          |                   |            |  | 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 | 12.76667  | 100.00000          | 12.73810           |                   |            |  | 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            | 99.86638           |                   |            |  | 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 | 21.32545  | 100.00000          | 21.25888           |                   |            |  | 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            | 102.00038          |                   |            |  | 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            | 101.05001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL92 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL92</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL93 On 31/08/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.84230           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL93 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL93</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL94 On 06/09/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.21028          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL94 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL94</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL95 On 12/09/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.80868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL95 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL95</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL96 On 21/09/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.53983          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL96 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL96</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL97 On 03/10/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.25060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL97 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL97</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL98 On 03/10/2023 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.30721          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL98 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| <b>Total For IBL98</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IBL99 On 21/10/2019 Spot Bond  |        |            | 9.07500   | 105.89011 | 9.07500            | 100.61311          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total IBL99 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IBL99</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.03117   | 100.00000          | 0.03110            |                   |                             | 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>      |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47197          |                   |                             | 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 |        |            | 10.12500  | 95.09384  | 10.12500           | 95.06804           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IDCG04 On 24/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93053           |                   |                             | 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            | 97.16306           |                   |                             | 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 |        |            | 10.81000  | 93.36484  | 10.81000           | 93.33814           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22211          |                   |                             | 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 |        |            | 11.62000  | 98.01303  | 11.62000           | 97.94686           |                   | 2,324,000,000,000.00        | 200,000,000        | 100,000,000        |               |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,324,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |               |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   | <b>2,324,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |               |
| IDCP03 On 31/01/2017 Spot Bond |        |            | 5.00000   | 101.55402 | 5.00000            | 101.54023          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total IDCP03 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IDCP03</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IDCP04 On 19/10/2017 Spot Bond |        |            | 5.00000   | 100.48962 | 5.00000            | 100.47599          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total IDCP04 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For IDCP04</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| IDCP05 On 14/03/2018 Spot Bond |        |            | 4.00000   | 100.77981 | 4.00000            | 100.76878          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total IDCP05 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IDCP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 100.41432 | 4.00000            | 100.40339          |                   |            |  | 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  |        |            | 9.21000   | 101.22924 | 9.21000            | 101.20434          |                   |            |  | 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  |        |            | 8.51500   | 101.87095 | 8.51500            | 101.84762          |                   |            |  | 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 | 8.68300   | 100.00000          | 8.66173            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IKH1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IKH1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN269U On 25/07/2017 Spot Bond |        |            | 100.00000 | 55.06442  | 100.00000          | 54.93102           |                   |            |  | 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 | 56.54079  | 100.00000          | 56.40382           |                   |            |  | 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 | 4.32830   | 100.00000          | 4.32011            |                   |            |  | 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 | 10.63759  | 100.00000          | 10.61182           |                   |            |  | 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 | 13.62408  | 100.00000          | 13.59108           |                   |            |  | 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 | 16.94377  | 100.00000          | 16.90273           |                   |            |  | 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 | 11.45966  | 100.00000          | 11.43429           |                   |            |  | 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 | 92.49095  | 100.00000          | 92.26145           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN290U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN290U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 13.04104  | 100.00000          | 13.00910           |                   |            |  | 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 | 25.09047  | 100.00000          | 25.02902           |                   |            |  | 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 | 96.83656  | 100.00000          | 96.58953           |                   |            |  | 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 | 68.69921  | 100.00000          | 68.54290           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN318U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN318U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN319U On 20/12/2017 Spot Bond |        |            | 100.00000 | 49.31922  | 100.00000          | 49.20701           |                   |            |  | 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 | 100.11031 | 100.00000          | 99.84119           |                   |            |  | 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 | 11.32595  | 100.00000          | 11.29851           |                   |            |  | 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 | 14.07338  | 100.00000          | 14.03892           |                   |            |  | 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 | 86.14431  | 100.00000          | 85.88087           |                   |            |  | 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 | 17.78360  | 100.00000          | 17.72746           |                   |            |  | 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 | 7.27481   | 100.00000          | 7.25185            |                   |            |  | 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>      |
| IN333U On 28/02/2017 Spot Bond |        |            | 100.00000 | 100.67124 | 100.00000          | 100.14417          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN333U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN333U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN334U On 21/09/2021 Spot Bond |        |            | 100.00000 | 15.57780  | 100.00000          | 15.50854           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN334U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN334U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN339U On 12/12/2017 Spot Bond |        |            | 100.00000 | 47.04503  | 100.00000          | 46.18591           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN339U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN339U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN342U On 31/03/2032 Spot Bond |        |            | 100.00000 | 8.67962   | 100.00000          | 8.63581            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN342U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN342U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN343U On 28/02/2035 Spot Bond |        |            | 100.00000 | 0.00020   | 100.00000          | 0.00020            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN343U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN343U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN344U On 31/01/2040 Spot Bond |        |            | 100.00000 | 0.00001   | 100.00000          | 0.00001            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN344U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN344U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN345U On 31/01/2030 Spot Bond |        |            | 100.00000 | 8.61156   | 100.00000          | 8.53338            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN345U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN345U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70283          |                   |            |  | 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            | 101.97089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING153 On 03/04/2017 Spot Bond |        |            | 6.50000   | 100.91378 | 6.50000            | 100.89622          |                   |            |  | 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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING211/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING211/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING228 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ING228</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING232 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46468          |                   |            |  | 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>      |
| ING335 On 15/08/2019 Spot Bond  |        |            | 100.00000 | 8.77915   | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING335 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING335</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.28731          |                   |            |  | 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            | 101.03898          |                   |            |  | 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            | 100.38365          |                   |            |  | 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  |        |            | 12.36500  | 104.89662 | 12.36500           | 104.86243          |                   |            |  | 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>      |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 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            | 101.02541          |                   |            |  | 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   |        |            | 8.85000   | 100.97247 | 8.85000            | 100.94879          |                   |            |  | 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            | 101.35563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF08 On 01/07/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.26319          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF09 On 01/07/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.27988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For IPF09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF12 On 15/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.91151          |                   |            |  | 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            | 101.97046          |                   |            |  | 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            | 101.58981          |                   |            |  | 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            | 101.63407          |                   |            |  | 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            | 101.66061          |                   |            |  | 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            | 101.53442          |                   |            |  | 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            | 101.55128          |                   |            |  | 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            | 101.56814          |                   |            |  | 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>             |
| IPFC12 On 27/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55547          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPFC12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPFC12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond   |        |            | 10.19500  | 97.18743  | 10.19500           | 97.16074           |                   |            |  | 0.00        | 0                | 1,935,000,000        |
| <b>Total IPL10 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,935,000,000</b> |
| <b>Total For IPL10</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,935,000,000</b> |
| IPL6 On 28/09/2017 Spot Bond    |        |            | 9.06000   | 102.08833 | 9.06000            | 102.06334          |                   |            |  | 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 | 56.67105  | 100.00000          | 56.54424           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL6/R203 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <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            | 101.20349          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL7 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL7</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPL7/JIf On 05/04/2018 Spot Bond |        |            | 100.00000 | 43.71616  | 100.00000          | 43.61027           |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL7/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL7/JIBAR</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPL8 On 10/10/2020 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 101.27260          |                   |            | 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 | 12.96331  | 100.00000          | 12.93190           |                   |            | 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            | 99.79239           |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL9 SPOT</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL9</b>            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV015 On 20/09/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 102.27629          |                   |            | 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            | 102.16974          |                   |            | 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    |        |            | 3.70000   | 96.41918  | 3.70000            | 135.77722          |                   |            | 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   | 100.86466 | 2.75000            | 100.85717          |                   |            | 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    |        |            | 3.91000   | 154.47504 | 3.91000            | 154.46279          |                   |            | 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            | 101.39034          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV022 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV022</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV023 On 11/07/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.17395          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV023 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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            | 100.81739          |                   |            |  | 0.00        | 0                | 600,000,000        |
| <b>Total IV024 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| <b>Total For IV024</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,000</b> |
| IV025 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04688          |                   |            |  | 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            | 100.06511          |                   |            |  | 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  |        |            | 3.97000   | 109.57859 | 3.97000            | 110.52662          |                   |            |  | 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 |        |            | 3.97000   | 109.48723 | 3.97000            | 110.52662          |                   |            |  | 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            | 102.04461          |                   |            |  | 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            | 100.02161          |                   |            |  | 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            | 100.38045          |                   |            |  | 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  |        |            | 12.06500  | 104.82126 | 12.06500           | 104.78790          |                   |            |  | 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            | 101.55462          |                   |            |  | 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            | 100.96248          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV036 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV036</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV038 On 23/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.94892          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV038 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For IV038</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IV039 On 31/01/2022 Spot Bond  |        |            | 4.79000   | 133.40880 | 4.79000            | 128.97950          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IV039 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IV039</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IV040 On 29/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75882          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IV040 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IV040</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IV041 On 29/09/2021 Spot Bond  |        |            | 12.41500  | 107.94727 | 12.41500           | 100.19529          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IV041 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IV041</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IV042 On 18/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.24720           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IV042 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IV042</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IV043 On 21/11/2026 Spot Bond  |        |            | 100.00000 | 17.94305  | 100.00000          | 17.87447           |                   |            |  | 0.00        | 0                | 15,000,000,000        |
| <b>Total IV043 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,000</b> |
| <b>Total For IV043</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,000,000,000</b> |
| IV057U On 14/07/2018 Spot Bond |        |            | 100.00000 | 23.16424  | 100.00000          | 23.10812           |                   |            |  | 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   |        |            | 10.86500  | 104.60760 | 10.86500           | 104.57703          |                   |            |  | 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            | 101.69240          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IV09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IV09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IV19A On 31/03/2028 Spot Bond  |        |            | 4.01000   | 153.00752 | 4.01000            | 152.99499          |                   |            |  | 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>              |
| IVA647 On 28/11/2016 Spot Bond |        |            | 7.60000   | 99.91678  | 7.60000            | 99.79221           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVA647 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVA647</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVA648 On 01/12/2016 Spot Bond |        |            | 7.60000   | 99.85446  | 7.60000            | 99.73005           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVA648 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For IVA648</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| IVA649 On 08/12/2016 Spot Bond |        |            | 7.60000   | 99.70934  | 7.60000            | 99.58529           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total IVA649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVA649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA650 On 13/12/2016 Spot Bond |        |            | 7.60000   | 99.60594  | 7.60000            | 99.48215           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA654 On 05/01/2017 Spot Bond |        |            | 7.70000   | 99.12175  | 7.70000            | 98.99755           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA654 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA654</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA655 On 12/01/2017 Spot Bond |        |            | 7.70000   | 98.97688  | 7.70000            | 98.85303           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA656 On 19/01/2017 Spot Bond |        |            | 100.00000 | 86.69834  | 100.00000          | 86.49289           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA656 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA656</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA659 On 09/02/2017 Spot Bond |        |            | 7.85000   | 98.37095  | 7.85000            | 98.24624           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA659 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA659</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA660 On 16/02/2017 Spot Bond |        |            | 7.85000   | 98.22548  | 7.85000            | 98.35014           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA660 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA660</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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 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            | 99.84142           |                   |            |  | 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            | 100.91710          |                   |            |  | 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            | 101.05592          |                   |            |  | 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            | 100.96566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28799          |                   |            |  | 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            | 100.72317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33933          |                   |            |  | 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            | 101.36864          |                   |            |  | 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            | 95.94968           |                   |            |  | 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 |        |            | 9.67500   | 102.40482 | 9.67500            | 102.37853          |                   |            |  | 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 | 23.02758  | 100.00000          | 22.97689           |                   |            |  | 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 | 18.40188  | 100.00000          | 18.35730           |                   |            |  | 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 |        |            | 9.93500   | 100.95722 | 9.93500            | 100.93063          |                   |            |  | 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            | 100.58010          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC046 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12897          |                   |            |  | 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            | 100.41626          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04726          |                   |            |  | 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            | 102.00290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC051 On 03/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51513          |                   |            |  | 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            | 100.30842          |                   |            |  | 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            | 101.50016          |                   |            |  | 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            | 101.28650          |                   |            |  | 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            | 100.58867          |                   |            |  | 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            | 101.32132          |                   |            |  | 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>      |
| IVC063 On 07/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43029          |                   |            |  | 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            | 101.76221          |                   |            |  | 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            | 101.85813          |                   |            |  | 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>      |
| IVC067 On 04/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.47132          |                   |            |  | 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            | 100.89238          |                   |            |  | 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            | 100.87416          |                   |            |  | 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            | 100.48439          |                   |            |  | 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            | 100.00016          |                   |            |  | 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            | 100.00016          |                   |            |  | 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            | 101.04564          |                   |            |  | 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 | 10.47162  | 100.00000          | 10.42557           |                   |            |  | 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            | 100.61750          |                   |            |  | 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>      |
| IVC086 On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19941          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC087 On 07/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04015          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC088 On 12/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99903          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC089 On 31/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54524          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC090 On 31/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2021 Spot Bond |        |            | 100.00000 | 3.04900   | 100.00000          | 3.04323            |                   |            |  | 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 | 45.29045  | 100.00000          | 45.17953           |                   |            |  | 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 | 32.52943  | 100.00000          | 32.44976           |                   |            |  | 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 | 4.40685   | 100.00000          | 4.39849            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC84U On 01/08/2022 Spot Bond |        |            | 100.00000 | 1.94386   | 100.00000          | 1.94017            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC85U On 12/08/2022 Spot Bond |        |            | 100.00000 | 1.90368   | 100.00000          | 1.90006            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC91U On 07/11/2022 Spot Bond |        |            | 100.00000 | 1.61377   | 100.00000          | 1.61070            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC91U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC91U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JAS01 On 31/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67505          |                   |            |  | 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>      |
| KAP001 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP002 On 13/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84022          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For KAP002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP002 On 06/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01859          |                   |            |  | 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>      |
| KAP003 On 29/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37881          |                   |            |  | 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>      |
| KAP005 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46080          |                   |            |  | 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>      |
| KAP006 On 26/10/2021 Spot Bond |        |            | 10.33500  | 106.20717 | 10.33500           | 100.36519          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP041 On 01/07/2019 Spot Bond |        |            | 100.00000 | 20.19136  | 100.00000          | 20.14245           |                   |            |  | 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>      |
| KSB007 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.26324          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KSB007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSB007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB008 On 01/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64872          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KSB008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSB008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB009 On 05/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49589          |                   |            |  | 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   |        |            | 9.36000   | 128.83930 | 9.36000            | 128.80674          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK05 On 28/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.13952           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK06 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.86731          |                   |            |  | 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            | 101.46870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LBK07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For LBK07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK08 On 30/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.21055           |                   |            |  | 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 | 18.06236  | 100.00000          | 18.01860           |                   |            |  | 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  |        |            | 10.46000  | 97.77539  | 10.46000           | 97.74830           |                   |            |  | 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   | 99.89793  | 9.62000            | 99.87242           |                   |            |  | 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   | 102.37235 | 9.71000            | 102.34598          |                   |            |  | 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            | 101.59000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK14L On 31/03/2018 Spot Bond |        |            | 100.00000 | 44.46084  | 100.00000          | 44.35312           |                   |            |  | 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>             |
| LBK15 On 12/10/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20329          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL02 On 13/08/2017 Spot Bond  |        |            | 8.95000   | 101.25219 | 8.95000            | 101.22811          |                   |            |  | 0.00        | 0                | 3,260,000,000        |
| <b>Total LGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,260,000,000</b> |
| <b>Total For LGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,260,000,000</b> |
| LGL03 On 03/04/2018 Spot Bond  |        |            | 9.60000   | 98.63360  | 9.60000            | 98.60820           |                   |            |  | 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  |        |            | 10.33500  | 98.97052  | 10.33500           | 98.94343           |                   |            |  | 0.00        | 0                | 580,000,000          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.95584          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| <b>Total For LGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| LGL06 On 04/10/2022 Spot Bond |        |            | 10.49000  | 106.59216 | 10.49000           | 100.12880          |                   |            |  | 0.00        | 0                    | 2,500,000,000         |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,500,000,000</b>  |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,500,000,000</b>  |
| LGL07 On 04/10/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33333          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| LHL03 On 13/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.60573          |                   |            |  | 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>              |
| LHL17 On 14/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31612          |                   |            |  | 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 |        |            | 13.40500  | 100.21361 | 13.40500           | 100.17771          |                   |            |  | 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 |        |            | 14.36000  | 100.24107 | 14.36000           | 100.20268          |                   |            |  | 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>              |
| LHL22 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90980          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total LHL22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For LHL22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| LOM01 On 25/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93710           |                   |            |  | 0.00        | 2,200,000,000        | 2,200,000,000         |
| <b>Total LOM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>2,200,000,000</b>  |
| <b>Total For LOM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>2,200,000,000</b>  |
| LRFA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>              |
| LRFA2 On 17/11/2019 Spot Bond |        |            | 100.00000 | 21.47791  | 100.00000          | 8.97452            |                   |            |  | 0.00        | 0                    | 28,000,000,000        |
| <b>Total LRFA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>28,000,000,000</b> |
| <b>Total For LRFA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>28,000,000,000</b> |
| LRFB1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>              |
| LRFB2 On 20/11/2019 Spot Bond |        |            | 100.00000 | 22.22396  | 100.00000          | 8.97452            |                   |            |  | 0.00        | 0                    | 5,250,000,000         |
| <b>Total LRFB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>5,250,000,000</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 LRFB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,250,000,000</b> |
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>             |
| LRFC2 On 20/11/2019 Spot Bond |        |            | 100.00000 | 18.96963  | 100.00000          | 9.02811            |                   |            |  | 0.00        | 0                | 1,750,000,000        |
| <b>Total LRFC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,750,000,000</b> |
| <b>Total For LRFC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,750,000,000</b> |
| MAQ07 On 12/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62163          |                   |            |  | 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            | 100.46602          |                   |            |  | 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            | 98.74272           |                   |            |  | 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 12/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.60610           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ087 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ087</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ08 On 02/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.52170           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ088 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ088</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ08 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.40514           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ089 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ089</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ09 On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27775          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ090 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ090</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82043          |                   |            |  | 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            | 101.83146          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ0A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.26910          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ0A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 104.51574          |                   |            |  | 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            | 101.75825          |                   |            |  | 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            | 101.69090          |                   |            |  | 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            | 101.45658          |                   |            |  | 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            | 100.00000          |                   |            |  | 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 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96915          |                   |            |  | 0.00        | 240,000,000        | 80,000,000         |
| <b>Total MBF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>240,000,000</b> | <b>80,000,000</b>  |
| <b>Total For MBF039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>240,000,000</b> | <b>80,000,000</b>  |
| MBF04 On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52692          |                   |            |  | 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            | 100.99209          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total MBF045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF04 On 17/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36750          |                   |            |  | 0.00        | 100,000,000        | 125,000,000        |
| <b>Total MBF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>125,000,000</b> |
| <b>Total For MBF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>125,000,000</b> |
| MBF04 On 07/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60564          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total MBF047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF04 On 13/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62570          |                   |            |  | 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            | 101.60871          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total MBF049 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.28843          |                   |            |  | 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            | 100.54360          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF05 On 16/05/2019 Spot Bond  |        |            | 100.00000 | 21.42726  | 100.00000          | 21.36036           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF051/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF051/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF05 On 28/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.28174          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF05 On 28/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBLSA On 30/10/2017 Spot Bond  |        |            | 2.30000   | 97.89229  | 2.30000            | 97.04866           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBLSA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBLSA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBLSA On 11/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 95.04804           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBLSA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBLSA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBLSA On 22/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBLSA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBLSA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP03 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP29 On 23/09/2017 Spot Bond  |        |            | 100.00000 | 60.74605  | 100.00000          | 60.59888           |                   |            |  | 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 | 58.97295  | 100.00000          | 58.83010           |                   |            |  | 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 | 59.02031  | 100.00000          | 58.87732           |                   |            |  | 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 | 56.63621  | 100.00000          | 56.49900           |                   |                             | 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 | 81.11111  | 100.00000          | 80.93126           |                   |                             | 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            | 100.54914          |                   |                             | 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 |        |            | 9.30500   | 100.38331 | 9.30500            | 100.35824          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.00000   | 103.16724 | 8.00000            | 103.14502          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total MBSA01/R204 SPOT</b> |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For MBSA01/R204</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 9.35500   | 100.01696 | 9.35500            | 99.99184           |                   | 5,576,450,950,500.00        | 596,093,100        | 596,093,100        |               |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>5,576,450,950,500.00</b> | <b>596,093,100</b> | <b>596,093,100</b> |               |
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   | <b>5,576,450,950,500.00</b> | <b>596,093,100</b> | <b>596,093,100</b> |               |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 100.95145 | 8.91000            | 100.92727          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total MBSA02/R204 SPOT</b> |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For MBSA02/R204</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| MEFSA On 05/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.46130          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total MEFSA4 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For MEFSA4</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| MEFSA On 05/07/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.59360          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| MEFSB On 05/01/2019 Spot Bond |        |            | 9.32500   | 103.61339 | 9.32500            | 103.58773          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total MEFBSB4 SPOT</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For MEFBSB4</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| MEFSB On 05/01/2022 Spot Bond |        |            | 10.19000  | 103.13667 | 10.19000           | 103.10882          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total MEFBSB5 SPOT</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| <b>Total For MEFBSB5</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |
| MFS1A On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52217          |                   | 0.00                        | 0                  | 0                  |               |
| <b>Total MFS1A2 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For MFS1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MFS1B On 20/09/2019 Spot Bond |        |            | 10.16000  | 102.02522 | 10.16000           | 102.01405          |                   |            |  | 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 |        |            | 9.56000   | 99.47777  | 9.56000            | 99.45239           |                   |            |  | 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            | 101.81059          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MMIG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 17/03/2026 Spot Bond |        |            | 10.06500  | 101.86174 | 10.06500           | 101.83412          |                   |            |  | 0.00        | 0                | 400,000,000          |
| <b>Total MMIG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For MMIG02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| MMIG0 On 01/06/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.21457           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MMIG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 12/08/2030 Spot Bond |        |            | 12.01000  | 98.43490  | 12.01000           | 99.34845           |                   |            |  | 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 |        |            | 11.37000  | 102.69010 | 11.37000           | 100.89992          |                   |            |  | 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 | 95.80052  | 100.00000          | 95.54974           |                   |            |  | 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 |        |            | 9.26000   | 99.48191  | 9.26000            | 99.45731           |                   |            |  | 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 |        |            | 8.95000   | 104.38059 | 8.95000            | 104.35577          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTN04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN06 On 22/03/2017 Spot Bond |        |            | 100.00000 | 82.48396  | 100.00000          | 82.31353           |                   |            |  | 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 | 94.83802  | 100.00000          | 94.59670           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For MTN07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MTN08 On 19/04/2019 Spot Bond  |        |            | 100.00000 | 23.80445  | 100.00000          | 23.73013           |                   |            |  | 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 | 23.69902  | 100.00000          | 23.64628           |                   |            |  | 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>      |
| MWAR( On 22/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02534          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWAR01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWAR01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 8.99765   | 100.89771          | 8.97567            |                   |            |  | 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 | 9.09912   | 100.61875          | 9.07696            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A308 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A405 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A408 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded      | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|-------------------|
| <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            | 101.54831          |                   |                               | 0.00                  | 59,078,700            | 19,692,900        |
| <b>Total N5B23 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>59,078,700</b>     | <b>19,692,900</b> |
| <b>Total For N5B23</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>59,078,700</b>     | <b>19,692,900</b> |
| N5C23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56573          |                   |                               | 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            | 101.75550          |                   |                               | 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            | 111.62170          |                   |                               | 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 | 12.59386  | 100.00000          | 12.56301           |                   |                               | 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 | 13.47132  | 100.00000          | 13.43833           |                   |                               | 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  |        |            | 10.44000  | 90.58506  | 10.44000           | 90.55959           |                   | 116,928,000,000,000.00        | 11,200,000,000        | 6,200,000,000         |                   |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>16,928,000,000,000.00</b>  | <b>11,200,000,000</b> | <b>6,200,000,000</b>  |                   |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   | <b>16,928,000,000,000.00</b>  | <b>11,200,000,000</b> | <b>6,200,000,000</b>  |                   |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 9.94500   | 102.82508 | 9.94500            | 102.79781          |                   | 174,037,500,000,000.00        | 17,500,000,000        | 10,000,000,000        |                   |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>174,037,500,000,000.00</b> | <b>17,500,000,000</b> | <b>10,000,000,000</b> |                   |
| <b>Total For NAM02</b>         |        |            |           |           |                    |                    |                   | <b>174,037,500,000,000.00</b> | <b>17,500,000,000</b> | <b>10,000,000,000</b> |                   |
| NAM03 On 01/08/2023 Spot Bond  |        |            | 10.29000  | 100.10903 | 10.29000           | 101.99371          |                   | 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  |        |            | 10.76000  | 99.77927  | 10.76000           | 101.74140          |                   | 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 |        |            | 9.64500   | 97.54027  | 9.64500            | 97.51530           |                   | 0.00                          | 0                     | 0                     |                   |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |                   |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |                   |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 10.07500  | 99.29783  | 10.07500           | 99.27087           |                   | 0.00                          | 0                     | 0                     |                   |
| <b>Total NBK12A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NBK12A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK12, On 19/03/2021 Spot Bond |        |            | 9.38000   | 101.68532 | 9.38000            | 101.65957          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK12A/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK12A/R208</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK13, On 19/03/2024 Spot Bond |        |            | 10.04000  | 100.16645 | 10.04000           | 100.13935          |                   |            |  | 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            | 100.21330          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK14, On 25/06/2021 Spot Bond |        |            | 9.87500   | 101.72169 | 9.87500            | 101.69947          |                   |            |  | 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 |        |            | 10.11500  | 97.21239  | 10.11500           | 97.18633           |                   |            |  | 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            | 100.26159          |                   |            |  | 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 |        |            | 10.97000  | 94.48866  | 10.97000           | 94.46124           |                   |            |  | 0.00        | 0                | 860,000,000          |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>860,000,000</b>   |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>860,000,000</b>   |
| NBK17, On 22/04/2026 Spot Bond |        |            | 11.14000  | 94.05170  | 11.14000           | 94.02370           |                   |            |  | 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            | 99.89736           |                   |            |  | 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 |        |            | 9.79000   | 102.90248 | 9.79000            | 102.87561          |                   |            |  | 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            | 101.36788          |                   |            |  | 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 |        |            | 10.26500  | 102.04666 | 10.26500           | 102.01875          |                   |            |  | 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            | 101.42654          |                   |            |  | 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>             |
| NBK19I On 26/06/2017 Spot Bond |        |            | 100.00000 | 63.82723  | 100.00000          | 63.67092           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK19B/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK19B/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20J On 01/06/2026 Spot Bond |        |            | 10.86000  | 102.05518 | 10.86000           | 102.02569          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.36951           |                   |            |  | 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>             |
| NBK21J On 21/07/2027 Spot Bond |        |            | 11.41000  | 98.86669  | 11.41000           | 98.83688           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23278          |                   |            |  | 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 |        |            | 9.44000   | 102.96765 | 9.44000            | 102.94141          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK22A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK22A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK22I On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12893          |                   |            |  | 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 |        |            | 11.06000  | 98.04187  | 11.06000           | 98.01272           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08166          |                   |            |  | 0.00        | 0                | 400,000,000          |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| NBK24J On 19/11/2027 Spot Bond |        |            | 11.31000  | 97.82140  | 11.31000           | 97.79169           |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29398          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK25 On 17/02/2023 Spot Bond  |        |            | 10.28000  | 104.55171 | 10.28000           | 104.52324          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK25I On 12/02/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17750          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK26 On 10/05/2023 Spot Bond  |        |            | 100.00000 | 11.49382  | 100.00000          | 11.46810           |                   |            |  | 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            | 100.78852          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK27 On 10/05/2026 Spot Bond  |        |            | 10.95000  | 101.58103 | 10.95000           | 101.55112          |                   |            |  | 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            | 101.99057          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK28 On 02/08/2023 Spot Bond  |        |            | 10.29000  | 99.81180  | 10.29000           | 101.71305          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK28I On 19/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04547          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK28B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK28B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK29 On 31/07/2026 Spot Bond  |        |            | 10.76000  | 99.73302  | 10.76000           | 101.68605          |                   |            |  | 0.00        | 0                | 86,000,000         |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>86,000,000</b>  |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>86,000,000</b>  |
| NBK29I On 18/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99968           |                   |            |  | 0.00        | 0                | 180,000,000        |
| <b>Total NBK29B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>180,000,000</b> |
| <b>Total For NBK29B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>180,000,000</b> |
| NBK30I On 18/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02442          |                   |            |  | 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            | 100.15065          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| <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            | 99.88704           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total NBK32B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK32B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NBK33I On 10/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64583          |                   |                             | 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            | 100.32979          |                   |                             | 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            | 100.33676          |                   |                             | 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            | 100.34530          |                   |                             | 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 | 0.00000            | 100.51190          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total NBK37B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK37B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NBK38I On 02/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53160          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 9.21500   | 107.60591 | 9.21500            | 107.57913          |                   | 1,843,000,000,000.00        |             | 200,000,000        | 100,000,000        |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,843,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   | <b>1,843,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b> |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 100.00000 | 22.72705  | 100.00000          | 22.67619           |                   |                             | 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   |        |            | 11.53500  | 42.09376  | 11.53500           | 42.08028           |                   |                             | 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 | 0.00000            | 100.61013          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92327          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total NBK7B SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.20543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57877          |                   |            |  | 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            | 101.36846          |                   |            |  | 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            | 100.54581          |                   |            |  | 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            | 101.65272          |                   |            |  | 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 | 10.25190  | 100.00000          | 10.22679           |                   |            |  | 0.00        | 0                | 0             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 10.25190  | 100.00000          | 10.22679           |                   |            |  | 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  |        |            | 10.70500  | 101.65775 | 10.70500           | 101.62846          |                   |            |  | 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            | 101.64402          |                   |            |  | 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  |        |            | 10.74000  | 100.60660 | 10.74000           | 100.57753          |                   |            |  | 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            | 101.65272          |                   |            |  | 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            | 101.50998          |                   |            |  | 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            | 101.51005          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.66655          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68396          |                   |            |  | 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            | 99.79206           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN92 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN92</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09417          |                   |            |  | 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            | 101.55239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09421          |                   |            |  | 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            | 100.81256          |                   |            |  | 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            | 101.44309          |                   |            |  | 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 |        |            | 10.87500  | 99.40974  | 10.87500           | 100.51271          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED16 On 08/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.24898           |                   |            |  | 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            | 101.11859          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED18 On 16/01/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03637          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 101.52872          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED20 On 01/07/2020 Spot Bond  |        |            | 11.71000  | 99.88327  | 11.71000           | 103.21430          |                   |            |  | 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            | 101.04508          |                   |            |  | 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   | 110.11415 | 9.44500            | 110.08608          |                   |            |  | 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            | 110.72081          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDT1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NEDT1 On 26/11/2021 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.96946          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 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  | 100.43400 | 13.50000           | 100.39776          |                   |            |  | 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            | 102.30163          |                   |            |  | 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 |        |            | 2.48500   | 185.94953 | 2.48500            | 185.94192          |                   |            |  | 0.00        | 0                | 0                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 2.83000   | 105.47821 | 2.83000            | 120.22202          |                   |            |  | 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   | 205.06351 | 3.45000            | 205.05627          |                   |            |  | 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 |        |            | 3.22000   | 116.80823 | 3.22000            | 116.80125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.50000   | 160.52622 | 3.50000            | 160.65335          |                   |            |  | 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 |        |            | 3.57000   | 160.09320 | 3.57000            | 159.57644          |                   |            |  | 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  |        |            | 9.21000   | 103.52909 | 9.21000            | 103.50377          |                   |            |  | 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 | 93.60687  | 100.00000          | 93.42003           |                   |            |  | 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  |        |            | 9.84000   | 101.69171 | 9.84000            | 101.77073          |                   |            |  | 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            | 100.02159          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02118          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.14700          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.02395          |                   |            |  | 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            | 100.02256          |                   |            |  | 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 |        |            | 10.04000  | 101.68747 | 10.04000           | 101.76524          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1B16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1B16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02346          |                   |            |  | 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 |        |            | 10.24000  | 101.68326 | 10.24000           | 101.75977          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02228          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1C1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02243          |                   |            |  | 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            | 100.02462          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQF1D On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02730          |                   |            |  | 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            | 100.02283          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <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            | 100.02729          |                   |                              | 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 |        |            | 9.13000   | 105.43362 | 9.13000            | 105.40790          |                   | 23,623,128,166,000.00        | 2,587,418,200        | 1,306,609,100        |               |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>23,623,128,166,000.00</b> | <b>2,587,418,200</b> | <b>1,306,609,100</b> |               |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   | <b>23,623,128,166,000.00</b> | <b>2,587,418,200</b> | <b>1,306,609,100</b> |               |
| NRA02: On 31/10/2022 Spot Bond |        |            | 10.09500  | 110.24209 | 10.09500           | 110.21210          |                   | 2,019,000,000,000.00         | 200,000,000          | 100,000,000          |               |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,019,000,000,000.00</b>  | <b>200,000,000</b>   | <b>100,000,000</b>   |               |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   | <b>2,019,000,000,000.00</b>  | <b>200,000,000</b>   | <b>100,000,000</b>   |               |
| NRA02: On 31/05/2023 Spot Bond |        |            | 2.47500   | 179.51946 | 2.47500            | 179.51224          |                   | 0.00                         | 0                    | 9,500,000,000        |               |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>9,500,000,000</b> |               |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>9,500,000,000</b> |               |
| NRA02: On 30/11/2028 Spot Bond |        |            | 11.69000  | 103.37229 | 11.69000           | 103.34021          |                   | 0.00                         | 0                    | 3,940,000,000        |               |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>3,940,000,000</b> |               |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>3,940,000,000</b> |               |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 12.09337  | 100.00000          | 12.06661           |                   | 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>             |               |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76535          |                   | 0.00                         | 300,000,000          | 300,000,000          |               |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>300,000,000</b>   | <b>300,000,000</b>   |               |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>300,000,000</b>   | <b>300,000,000</b>   |               |
| NTC17 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86394           |                   | 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            | 99.78515           |                   | 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            | 100.69094          |                   | 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            | 99.87028           |                   | 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            | 99.83968           |                   | 0.00                         | 0                    | 0                    |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <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>             |
| NYT13L On 28/05/2020 Spot Bond |        |            | 100.00000 | 18.67577  | 100.00000          | 18.63053           |                   |                             | 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            | 100.00601          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For OML02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| OML03 On 27/11/2019 Spot Bond  |        |            | 10.36000  | 97.13174  | 10.36000           | 97.10509           |                   |                             | 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            | 101.87129          |                   |                             | 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  |        |            | 10.59500  | 97.20854  | 10.59500           | 99.43633           |                   |                             | 0.00        | 0                  | 1,500,000,000        |
| <b>Total OML05 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For OML05</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| OML06 On 19/03/2022 Spot Bond  |        |            | 11.22000  | 98.31649  | 11.22000           | 98.28685           |                   |                             | 0.00        | 0                  | 1,500,000,000        |
| <b>Total OML06 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For OML06</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| OML07 On 19/03/2025 Spot Bond  |        |            | 11.86000  | 97.25678  | 11.86000           | 97.22583           |                   | 2,372,000,000,000.00        |             | 200,000,000        | 1,060,000,000        |
| <b>Total OML07 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>2,372,000,000,000.00</b> |             | <b>200,000,000</b> | <b>1,060,000,000</b> |
| <b>Total For OML07</b>         |        |            |           |           |                    |                    |                   | <b>2,372,000,000,000.00</b> |             | <b>200,000,000</b> | <b>1,060,000,000</b> |
| OML08 On 14/09/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82301          |                   |                             | 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  |        |            | 11.21000  | 100.80546 | 11.21000           | 100.77509          |                   |                             | 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  |        |            | 11.86000  | 99.44645  | 11.86000           | 99.41480           |                   |                             | 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  | 114.14000 | 10.00000           | 114.11000          |                   |                             | 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>             |
| PMM25 On 07/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84824          |                   |                             | 0.00        | 0                  | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| PMM27 On 25/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.99668          |                   |            |  | 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>      |
| PMM28 On 02/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.79412           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM29 On 04/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.95514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM30 On 07/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83762          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM31 On 04/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.42605          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PMM31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC001 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.71327           |                   |            |  | 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>      |
| PPC002 On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38728          |                   |            |  | 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>      |
| PPC003 On 30/06/2021 Spot Bond |        |            | 10.01500  | 100.37229 | 10.01500           | 100.35335          |                   |            |  | 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            | 100.65369          |                   |            |  | 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            | 100.66822          |                   |            |  | 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            | 100.73065          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <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            | 100.74515          |                   |            | 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>               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.95000   | 114.61036 | 8.96000            | 114.51304          |                   |            | 285,747,846,335,000.00       | 1,707,904,787,300      | 383,971,407,400        |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,747,846,335,000.00</b> | <b>707,904,787,300</b> | <b>383,971,407,400</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>15,747,846,335,000.00</b> | <b>707,904,787,300</b> | <b>383,971,407,400</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.97500   | 300.96164 | 1.97500            | 300.95367          |                   |            | 2,045,310,000,000.00         | 1,035,600,000          | 20,648,370,700         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,045,310,000,000.00</b>  | <b>1,035,600,000</b>   | <b>20,648,370,700</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>2,045,310,000,000.00</b>  | <b>1,035,600,000</b>   | <b>20,648,370,700</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.02000   | 247.79099 | 2.02000            | 247.78411          |                   |            | 162,765,960,968,000.00       | 80,577,208,400         | 193,933,411,096        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,765,960,968,000.00</b> | <b>80,577,208,400</b>  | <b>193,933,411,096</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>12,765,960,968,000.00</b> | <b>80,577,208,400</b>  | <b>193,933,411,096</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 8.63500   | 97.58511  | 8.64000            | 97.53913           |                   |            | 610,867,885,000,000.00       | 186,551,000,000        | 673,028,900,000        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,867,885,000,000.00</b> | <b>186,551,000,000</b> | <b>673,028,900,000</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>10,867,885,000,000.00</b> | <b>186,551,000,000</b> | <b>673,028,900,000</b> |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.70000   | 101.99917 | 7.70000            | 101.97789          |                   |            | 186,030,000,000,000.00       | 283,900,000,000        | 433,398,012,200        |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,030,000,000,000.00</b> | <b>283,900,000,000</b> | <b>433,398,012,200</b> |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>16,030,000,000,000.00</b> | <b>283,900,000,000</b> | <b>433,398,012,200</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.35000   | 92.38975  | 9.35000            | 92.36681           |                   |            | 560,433,673,160,000.00       | 273,843,173,600        | 781,174,200,000        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,433,673,160,000.00</b> | <b>273,843,173,600</b> | <b>781,174,200,000</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>10,433,673,160,000.00</b> | <b>273,843,173,600</b> | <b>781,174,200,000</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.47000   | 91.45712  | 9.47000            | 91.43387           |                   |            | 996,785,486,000,000.00       | 210,853,800,000        | 333,043,000,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,785,486,000,000.00</b> | <b>210,853,800,000</b> | <b>333,043,000,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>16,785,486,000,000.00</b> | <b>210,853,800,000</b> | <b>333,043,000,000</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.59000   | 95.94958  | 9.59000            | 95.92476           |                   |            | 563,056,838,000,000.00       | 162,988,200,000        | 408,434,700,000        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,056,838,000,000.00</b> | <b>162,988,200,000</b> | <b>408,434,700,000</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>13,056,838,000,000.00</b> | <b>162,988,200,000</b> | <b>408,434,700,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.66000   | 92.43616  | 9.66000            | 92.41246           |                   |            | 687,154,380,000,000.00       | 381,693,000,000        | 895,222,500,000        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,154,380,000,000.00</b> | <b>381,693,000,000</b> | <b>895,222,500,000</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>17,154,380,000,000.00</b> | <b>381,693,000,000</b> | <b>895,222,500,000</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.90500   | 103.57853 | 7.90500            | 103.55658          |                   |            | 482,404,334,150,000.00       | 187,527,430,000        | 410,216,599,800        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,404,334,150,000.00</b> | <b>187,527,430,000</b> | <b>410,216,599,800</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>12,404,334,150,000.00</b> | <b>187,527,430,000</b> | <b>410,216,599,800</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.68500   | 96.52869  | 9.68500            | 96.50389           |                   |            | 831,870,250,000,000.00       | 395,650,000,000        | 482,568,000,000        |

| 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 R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,870,250,000,000.00</b>  | <b>395,650,000,000</b> | <b>482,568,000,000</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>1,870,250,000,000.00</b>  | <b>395,650,000,000</b> | <b>482,568,000,000</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.68500   | 93.81798  | 9.68500            | 93.79387           |                   |            | 533,015,362,500,000.00       | 364,792,500,000        | 620,503,300,000        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,015,362,500,000.00</b> | <b>364,792,500,000</b> | <b>620,503,300,000</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>13,015,362,500,000.00</b> | <b>364,792,500,000</b> | <b>620,503,300,000</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.65500   | 93.14706  | 9.65500            | 93.12280           |                   |            | 457,612,324,511,500.00       | 875,982,633,300        | 1,443,657,681,600      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>57,612,324,511,500.00</b> | <b>875,982,633,300</b> | <b>443,657,681,600</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>57,612,324,511,500.00</b> | <b>875,982,633,300</b> | <b>443,657,681,600</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 8.16000   | 100.10825 | 8.16000            | 100.08648          |                   |            | 898,510,496,000,000.00       | 232,660,600,000        | 419,511,050,000        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,510,496,000,000.00</b> | <b>232,660,600,000</b> | <b>419,511,050,000</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>18,510,496,000,000.00</b> | <b>232,660,600,000</b> | <b>419,511,050,000</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 8.36000   | 95.23461  | 8.36500            | 95.19589           |                   |            | 765,529,533,808,000.00       | 689,656,642,800        | 826,266,152,900        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,529,533,808,000.00</b> | <b>689,656,642,800</b> | <b>326,266,152,900</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>15,529,533,808,000.00</b> | <b>689,656,642,800</b> | <b>326,266,152,900</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.55000   | 72.05715  | 9.54000            | 72.10650           |                   |            | 252,704,525,000,000.00       | 759,445,500,000        | 946,840,741,200        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,704,525,000,000.00</b> | <b>759,445,500,000</b> | <b>346,840,741,200</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>12,704,525,000,000.00</b> | <b>759,445,500,000</b> | <b>346,840,741,200</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.01000   | 185.68618 | 2.01000            | 185.68101          |                   |            | 2,091,376,860,000.00         | 1,040,486,000          | 112,909,500,000        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,091,376,860,000.00</b>  | <b>1,040,486,000</b>   | <b>112,909,500,000</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>2,091,376,860,000.00</b>  | <b>1,040,486,000</b>   | <b>112,909,500,000</b> |
| R211 On 31/01/2017 Spot Bond  |        |            | 5.15000   | 141.54214 | 5.15000            | 141.52619          |                   |            | 0.00                         | 0                      | 51,983,541,700         |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>51,983,541,700</b>  |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>51,983,541,700</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.04000   | 146.94426 | 2.04000            | 146.94014          |                   |            | 46,355,940,000,000.00        | 22,723,500,000         | 167,864,400,000        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,355,940,000,000.00</b> | <b>22,723,500,000</b>  | <b>167,864,400,000</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>16,355,940,000,000.00</b> | <b>22,723,500,000</b>  | <b>167,864,400,000</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.36500   | 83.21408  | 9.37000            | 83.15928           |                   |            | 216,667,753,378,000.00       | 236,697,037,200        | 803,407,131,400        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,667,753,378,000.00</b> | <b>236,697,037,200</b> | <b>303,407,131,400</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>16,667,753,378,000.00</b> | <b>236,697,037,200</b> | <b>303,407,131,400</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 9.61500   | 72.42782  | 9.61500            | 72.40904           |                   |            | 429,365,577,582,000.00       | 356,668,286,800        | 949,524,216,900        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,365,577,582,000.00</b> | <b>356,668,286,800</b> | <b>349,524,216,900</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>19,365,577,582,000.00</b> | <b>356,668,286,800</b> | <b>349,524,216,900</b> |
| R330C On 21/12/2016 Spot Bond |        |            | 7.18000   | 99.47168  | 7.18000            | 99.45222           |                   |            | 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>               |
| R337C On 21/06/2020 Spot Bond |        |            | 8.54000   | 74.16605  | 8.54000            | 74.14910           |                   |            | 0.00                         | 0                      | 0                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| R347C On 21/06/2025 Spot Bond  |        |            | 9.05000   | 46.81890  | 9.05000            | 46.80758           |                   |            |  | 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>      |
| RCG01 On 24/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75147          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCG01B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCG01B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCG01 On 24/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCG01C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCG01C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 12/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.35576          |                   |            |  | 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            | 101.32393          |                   |            |  | 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 | 89.36990  | 100.00000          | 89.15711           |                   |            |  | 0.00        | 0                | 0             |
| RCSB0 On 17/01/2017 Spot Bond  |        |            | 100.00000 | 89.36990  | 100.00000          | 89.15711           |                   |            |  | 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            | 102.56878          |                   |            |  | 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 | 85.90184  | 100.00000          | 85.70527           |                   |            |  | 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 | 55.19814  | 100.00000          | 55.06442           |                   |            |  | 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 | 96.22603  | 100.00000          | 95.97803           |                   |            |  | 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 | 97.76037  | 100.00000          | 97.50445           |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| RCSB6 On 31/03/2018 Spot Bond  |        |            | 100.00000 | 44.13431  | 100.00000          | 44.02740           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total RCSB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RCSB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RDF01 On 04/09/2017 Spot Bond  |        |            | 100.00000 | 63.82323  | 100.00000          | 63.65318           |                   |            |  | 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 | 10.19551  | 100.00000          | 10.16598           |                   |            |  | 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 | 42.57159  | 100.00000          | 42.45815           |                   |            |  | 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 | 28.83527  | 100.00000          | 28.75843           |                   |            |  | 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 | 13.29216  | 100.00000          | 13.25674           |                   |            |  | 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            | 101.77953          |                   |            |  | 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            | 100.36422          |                   |            |  | 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            | 99.85384           |                   |            |  | 0.00        | 40,000,000        | 10,000,000        |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>10,000,000</b> |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>10,000,000</b> |
| RDFB0 On 22/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.42344          |                   |            |  | 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>          |
| RDFB0 On 22/03/2019 Spot Bond  |        |            | 100.00000 | 25.06891  | 100.00000          | 25.00751           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total RDFB06/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RDFB06/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RDFB0 On 30/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38800          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total RDFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RDFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC2 On 02/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.89851          |                   |            |  | 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>      |
| RDFC2 On 02/12/2016 Spot Bond  |        |            | 100.00000 | 99.84854  | 100.00000          | 99.58156           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC28/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC28/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC3 On 23/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44389          |                   |            |  | 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>      |
| RDFC3 On 02/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.00438          |                   |            |  | 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            | 99.79928           |                   |            |  | 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            | 99.80286           |                   |            |  | 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            | 100.64009          |                   |            |  | 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>      |
| RDFC3 On 05/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14365          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03338          |                   |            |  | 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 | 39.20396  | 100.00000          | 39.10899           |                   |            |  | 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            | 100.04795          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| REBC0 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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>      |
| REBC0 On 19/05/2017 Spot Bond |        |            | 100.00000 | 55.05948  | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total REBC04 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC04</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED10 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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            | 101.60157          |                   |            | 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            | 101.68749          |                   |            | 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            | 102.02446          |                   |            | 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>      |
| RED30 On 16/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20136          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED301 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED301</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES01 On 02/03/2018 Spot Bond |        |            | 100.00000 | 46.42728  | 100.00000          | 46.31358           |                   |            | 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 | 24.56952  | 100.00000          | 24.50935           |                   |            | 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 | 15.65762  | 100.00000          | 15.61927           |                   |            | 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 | 12.10538  | 100.00000          | 12.07574           |                   |            | 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            | 100.52559          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RES18 On 05/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40335          |                   |            |  | 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>      |
| RES29 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.89031           |                   |            |  | 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            | 101.93217          |                   |            |  | 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            | 100.97154          |                   |            |  | 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            | 103.16341          |                   |            |  | 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>      |
| RES34 On 25/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.95309           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES35 On 25/08/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.95244           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES36 On 21/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83682          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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            | 97.51178           |                   |            |  | 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>      |
| RP014 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 88.83979           |                   |            |  | 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  | 105.16637 | 12.35000           | 105.13213          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| RP020 On 12/02/2020 Spot Bond  |        |            | 100.00000 | 17.87024  | 100.00000          | 17.82695           |                   |                           | 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>           |
| RPP01U On 31/08/2018 Spot Bond |        |            | 100.00000 | 25.83154  | 100.00000          | 25.76827           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total RPP01U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For RPP01U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| RPP08U On 30/04/2020 Spot Bond |        |            | 100.00000 | 16.75292  | 100.00000          | 16.73240           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total RPP08U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For RPP08U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| RPP09U On 21/11/2016 Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000          | 99.45504           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total RPP09U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For RPP09U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| RPS001 On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31807          |                   |                           | 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            | 52.04892           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total RPS002 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For RPS002</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| RW21 On 21/04/2021 Spot Bond   |        |            | 9.90500   | 101.14069 | 9.90500            | 101.11384          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| RW23 On 10/12/2023 Spot Bond   |        |            | 10.31000  | 100.39232 | 10.31000           | 100.36475          |                   |                           | 0.00        | 0                 | 200,000,000        |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b> |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b> |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.08000  | 99.18374  | 11.08000           | 99.15452           |                   | 886,400,000,000.00        |             | 80,000,000        | 40,000,000         |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>886,400,000,000.00</b> |             | <b>80,000,000</b> | <b>40,000,000</b>  |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   | <b>886,400,000,000.00</b> |             | <b>80,000,000</b> | <b>40,000,000</b>  |
| S1320U On 09/12/2016 Spot Bond |        |            | 100.00000 | 96.05263  | 100.00000          | 95.80052           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total S1320U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For S1320U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| S1321U On 09/12/2016 Spot Bond |        |            | 100.00000 | 96.05263  | 100.00000          | 95.80052           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total S1321U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For S1321U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| S1322U On 09/12/2016 Spot Bond |        |            | 100.00000 | 96.05263  | 100.00000          | 95.80052           |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total S1322U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For S1322U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| SBK12 On 24/11/2016 Spot Bond  |        |            | 8.55000   | 100.00000 | 8.55000            | 99.97658           |                   |            | 25,650,000,000,000.00        | 3,000,000,000        | 1,500,000,000        |
| <b>Total SBK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>25,650,000,000,000.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For SBK12</b>         |        |            |           |           |                    |                    |                   |            | <b>25,650,000,000,000.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            | 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            | 99.97737           |                   |            | 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  |        |            | 9.69000   | 99.79128  | 9.69000            | 99.76548           |                   |            | 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            | 100.86279          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBK16 On 15/03/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25526          |                   |            | 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            | 98.83344           |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.06093           |                   |            | 0.00                         | 0                    | 1,800,000,000        |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>1,800,000,000</b> |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>1,800,000,000</b> |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79597          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total SBK19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For SBK19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| SBK20 On 02/12/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.46768          |                   |            | 0.00                         | 0                    | 1,470,000,000        |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>1,470,000,000</b> |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>1,470,000,000</b> |
| SBK21 On 28/01/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.50019          |                   |            | 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            | 100.00328          |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| SBK23 On 28/05/2022 Spot Bond  |        |            | 12.24000  | 97.20924  | 12.24000           | 97.17785           |                   |                             | 0.00        | 0                  | 1,840,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,840,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,840,000,000</b> |
| SBK24 On 19/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55166          |                   |                             | 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 | 11.79764  | 100.00000          | 11.76906           |                   |                             | 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            | 101.25143          |                   |                             | 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  |        |            | 12.10500  | 101.47013 | 12.10500           | 101.43738          |                   |                             | 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   |        |            | 9.40500   | 99.75086  | 9.40500            | 99.72567           |                   |                             | 0.00        | 0                  | 2,756,127,300        |
| <b>Total SBK9 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>2,756,127,300</b> |
| <b>Total For SBK9</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>2,756,127,300</b> |
| SBN33 On 15/09/2017 Spot Bond  |        |            | 9.10000   | 100.92658 | 9.10000            | 100.90177          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total SBN33 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBN33</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBN45 On 15/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87632          |                   |                             | 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>             |
| SBS13 On 22/09/2017 Spot Bond  |        |            | 8.31000   | 101.99015 | 8.31000            | 101.96721          |                   |                             | 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            | 101.85341          |                   |                             | 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            | 102.53391          |                   |                             | 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  |        |            | 9.80000   | 105.64262 | 9.80000            | 105.61501          |                   | 4,900,000,000,000.00        |             | 500,000,000        | 250,000,000          |
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>4,900,000,000,000.00</b> |             | <b>500,000,000</b> | <b>250,000,000</b>   |
| <b>Total For SBS19</b>         |        |            |           |           |                    |                    |                   | <b>4,900,000,000,000.00</b> |             | <b>500,000,000</b> | <b>250,000,000</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      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| SBS20 On 15/05/2026 Spot Bond |        |            | 10.68000  | 96.54586  | 10.68000           | 96.51811           |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29794          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| SBS23 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11542          |                   |                              | 0.00                 | 509,100,000          | 149,700,000        |
| <b>Total SBS23 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>509,100,000</b>   | <b>149,700,000</b> |
| <b>Total For SBS23</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>509,100,000</b>   | <b>149,700,000</b> |
| SBS24 On 24/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59798          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.93500   | 99.85720  | 8.93500            | 99.83348           |                   | 17,870,000,000,000.00        | 2,000,000,000        | 4,587,400,000        |                    |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>17,870,000,000,000.00</b> | <b>2,000,000,000</b> | <b>4,587,400,000</b> |                    |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   | <b>17,870,000,000,000.00</b> | <b>2,000,000,000</b> | <b>4,587,400,000</b> |                    |
| SBS26 On 28/02/2017 Spot Bond |        |            | 100.00000 | 79.17570  | 100.00000          | 79.00433           |                   |                              | 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 |        |            | 10.54000  | 100.56952 | 10.54000           | 100.54145          |                   | 843,200,000,000.00           | 80,000,000           | 40,000,000           |                    |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>843,200,000,000.00</b>    | <b>80,000,000</b>    | <b>40,000,000</b>    |                    |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   | <b>843,200,000,000.00</b>    | <b>80,000,000</b>    | <b>40,000,000</b>    |                    |
| SBS28 On 23/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78068          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total SBS28 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS28</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.92500   | 103.38373 | 8.92500            | 103.35907          |                   |                              | 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  |        |            | 10.90000  | 84.24263  | 10.90000           | 84.21835           |                   |                              | 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            | 101.21927          |                   |                              | 0.00                 | 0                    | 400,000,000        |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>400,000,000</b> |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>400,000,000</b> |
| SBS31 On 27/06/2027 Spot Bond |        |            | 10.82000  | 97.98149  | 10.82000           | 97.95328           |                   |                              | 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>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS32 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69209          |                   |            |  | 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            | 101.55433          |                   |            |  | 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 |        |            | 10.76000  | 98.38036  | 10.76000           | 98.35188           |                   |            |  | 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            | 100.78335          |                   |            |  | 0.00        | 0                | 6,000,000,000        |
| <b>Total SBS35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000,000</b> |
| <b>Total For SBS35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000,000</b> |
| SBS36 On 29/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49310          |                   |            |  | 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 |        |            | 9.17000   | 99.30435  | 9.17000            | 99.28016           |                   |            |  | 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 |        |            | 10.52000  | 95.17123  | 10.52000           | 95.14472           |                   |            |  | 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 |        |            | 10.94000  | 94.60267  | 10.94000           | 94.57530           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 10.13500  | 94.29875  | 10.13500           | 94.27300           |                   |            |  | 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            | 100.38686          |                   |            |  | 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 |        |            | 9.92000   | 100.58882 | 9.92000            | 100.56192          |                   |            |  | 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 |        |            | 10.53000  | 100.97273 | 10.53000           | 100.94411          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| SBS43 On 12/11/2027 Spot Bond  |        |            | 10.70000  | 101.11396 | 10.70000           | 101.08484          |                   |                             | 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            | 100.31512          |                   |                             | 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            | 100.68581          |                   |                             | 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  |        |            | 9.93000   | 106.17572 | 9.93000            | 106.14776          |                   | 3,972,000,000,000.00        | 400,000,000        | 200,000,000        |               |
| <b>Total SBS46 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>3,972,000,000,000.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |               |
| <b>Total For SBS46</b>         |        |            |           |           |                    |                    |                   | <b>3,972,000,000,000.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |               |
| SBS47 On 15/02/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66828          |                   |                             | 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 |        |            | 3.27500   | 116.43385 | 3.27500            | 278.97585          |                   |                             | 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 |        |            | 6.10000   | 139.95120 | 6.10000            | 141.27492          |                   |                             | 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 | 119.31341 | 100.00000          | 119.04171          |                   |                             | 0.00               | 0                  | 0             |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 100.00000 | 119.31341 | 100.00000          | 119.04171          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SBSI12/R211 SPOT</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For SBSI12/R211</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 3.57000   | 201.97078 | 3.57000            | 203.04436          |                   |                             | 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 | 66.14879  | 100.00000          | 65.98679           |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SCM10U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For SCM10U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| SF2A2L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SF2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For SF2A2U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| SF2BU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |                             | 0.00               | 0                  | 0             |
| <b>Total SF2BU SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SF2BU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2CU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SF2CU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2CU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2DU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SF2DU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2DU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SGI004 On 20/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55659          |                   |            |  | 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            | 101.55671          |                   |            |  | 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 | 94.55959  | 100.00000          | 94.31525           |                   |            |  | 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  |        |            |           | 182.94754 | 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  |        |            | 6.80000   | 125.79569 | 6.80000            | 141.09035          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHI05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHPCB On 03/04/2017 Spot Bond  |        |            | 6.50000   | 100.91378 | 6.50000            | 100.89622          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHPCBU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHPCBU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS01 On 15/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.94889          |                   |            |  | 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            | 102.05952          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS05 On 29/06/2017 Spot Bond  |        |            | 8.97000   | 103.39845 | 8.97000            | 103.37366          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS05/ On 29/06/2017 Spot Bond |        |            | 8.75000   | 103.52370 | 8.75000            | 103.49948          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS05/R203 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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            | 102.64279          |                   |            |  | 0.00        | 0                | 66,950,000         |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>66,950,000</b>  |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>66,950,000</b>  |
| SHS11 On 19/11/2016 Spot Bond  |        |            | 100.00000 | 98.64865  | 100.00000          | 98.91599           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS11 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 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            | 101.77942          |                   |            |  | 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            | 101.60747          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| SHS18 On 30/11/2016 Spot Bond  |        |            | 100.00000 | 98.38274  | 100.00000          | 98.11828           |                   |            |  | 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  |        |            | 9.30000   | 102.71999 | 9.30000            | 102.69421          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS22 On 23/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41533          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total SHS22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For SHS22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| SHS23 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37135          |                   |            |  | 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            | 101.41603          |                   |            |  | 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  |        |            | 10.26500  | 102.67489 | 10.26500           | 102.64682          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS26 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41603          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 101.48947          |                   |            |  | 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 | 23.05946  | 100.00000          | 23.00299           |                   |            |  | 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>             |
| SLI3 On 15/08/2018 Spot Bond   |        |            | 9.66000   | 100.86940 | 9.66000            | 100.84355          |                   |            |  | 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>             |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.21206          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRA1 On 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20219          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRA1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRA2 On 15/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20736          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB1 On 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21078          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB2 On 15/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21270          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC1 On 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22816          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC2 On 15/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23233          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT01 On 15/09/2017 Spot Bond  |        |            | 8.90000   | 101.07866 | 8.90000            | 101.05435          |                   |            |  | 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            | 101.14095          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SNT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| <b>Total For SNT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT03 On 12/04/2023 Spot Bond  |        |            | 11.34000  | 49.46371  | 11.34000           | 103.24626          |                   |            | 0.00        | 0                | 1,550,000,000        |
| <b>Total SNT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| <b>Total For SNT03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| SPDA1 On 21/08/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04649          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA4 On 21/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.18723          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA5 On 21/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04383          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA5</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA6 On 21/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04490          |                   |            | 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            | 100.04796          |                   |            | 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            | 100.04938          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA8 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA8</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA9 On 21/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04587          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA9 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA9</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG00: On 09/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99553          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG00: On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61336          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG003 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG003</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SSA05 On 16/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91151          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SSA05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SSA05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 10.14500  | 94.98533  | 10.14500           | 94.95950           |                   |            | 0.00        | 0                | 300,000,000          |
| <b>Total SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</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 SSA06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>300,000,000</b> |
| SSN00: On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80687           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total SSN001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SSN001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SSN00: On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52382          |                   |            |  | 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            | 100.74609          |                   |            |  | 0.00        | 1,128,000,000        | 307,000,000        |
| <b>Total SSN003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,128,000,000</b> | <b>307,000,000</b> |
| <b>Total For SSN003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,128,000,000</b> | <b>307,000,000</b> |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.93500   | 89.97295  | 9.93500            | 89.94899           |                   |            |  | 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 |        |            | 9.93500   | 89.97295  | 9.93500            | 89.94899           |                   |            |  | 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 |        |            | 9.58000   | 96.38891  | 9.58000            | 96.36440           |                   |            |  | 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            | 101.66057          |                   |            |  | 0.00        | 328,000,000          | 107,000,000        |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>328,000,000</b>   | <b>107,000,000</b> |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>328,000,000</b>   | <b>107,000,000</b> |
| SSN00: On 15/09/2017 Spot Bond |        |            | 8.58000   | 101.32279 | 8.58000            | 101.29928          |                   |            |  | 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 |        |            | 2.85000   | 119.59377 | 2.85000            | 120.04387          |                   |            |  | 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   | 100.42565 | 9.61500            | 100.39988          |                   |            |  | 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   | 99.87345  | 8.50000            | 99.93146           |                   |            |  | 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 |        |            | 10.98000  | 101.57539 | 10.98000           | 101.54573          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For SSN017</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SSN02 On 28/02/2031 Spot Bond |        |            | 11.24000  | 71.82447  | 11.24000           | 71.80278           |                   |            |  | 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            | 100.83319          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SSN024 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SSN024</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SSN02 On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89641          |                   |            |  | 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            | 101.50021          |                   |            |  | 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            | 95.20289           |                   |            |  | 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            | 102.24733          |                   |            |  | 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            | 99.97680           |                   |            |  | 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            | 101.65491          |                   |            |  | 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            | 99.78226           |                   |            |  | 0.00        | 800,000,000        | 200,000,000        |
| <b>Total SSN034 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| <b>Total For SSN034</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| SSN03 On 17/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15524          |                   |            |  | 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            | 103.98694          |                   |            |  | 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            | 99.79529           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SSN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03 On 26/01/2021 Spot Bond  |        |            | 9.55000   | 106.18164 | 9.55000            | 103.08881          |                   |            |  | 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>      |
| SSN03 On 16/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16855          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04 On 11/10/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04 On 13/10/2023 Spot Bond  |        |            | 10.04000  | 105.84208 | 10.04000           | 99.88505           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY131E On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.65163           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY131E On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 53.70973           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.91000   | 96.05611  | 9.91000            | 96.03060           |                   |            |  | 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>      |
| T12A1C On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04463          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A11 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04652          |                   |            |  | 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 |        |            | 9.81000   | 92.50667  | 9.81000            | 100.44174          |                   |            |  | 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>      |
| T13A1C On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04807          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <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            | 100.05001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For T13A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A12 On 21/08/2020 Spot Bond |        |            | 9.71000   | 105.68108 | 9.71000            | 104.84934          |                   |            |  | 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            | 100.04623          |                   |            |  | 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            | 100.04807          |                   |            |  | 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            | 100.04990          |                   |            |  | 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 |        |            | 9.81000   | 104.16576 | 9.81000            | 104.13866          |                   |            |  | 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            | 100.04571          |                   |            |  | 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            | 100.04697          |                   |            |  | 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 |        |            | 9.76000   | 102.42396 | 9.76000            | 102.39744          |                   |            |  | 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            | 99.68867           |                   |            |  | 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            | 101.44137          |                   |            |  | 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            | 101.08083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS135 On 06/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15447          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 101.17912          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS13E On 28/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60448          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS13E On 27/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88713           |                   |            |  | 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> |
| TFS141On 28/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.62899          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| TFS14Z On 28/10/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64994          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS14C On 17/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.10499           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS143</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            | 101.01647          |                   |            |  | 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   | 102.72897 | 7.83000            | 102.70752          |                   |            |  | 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            | 100.88559          |                   |            |  | 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   | 95.39640  | 7.39000            | 102.55621          |                   |            |  | 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            | 100.88559          |                   |            |  | 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   | 95.53399  | 7.16000            | 102.47707          |                   |            |  | 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            | 100.93327          |                   |            |  | 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            | 100.92938          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02271          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01008          |                   |            |  | 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            | 101.39087          |                   |            |  | 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            | 101.34738          |                   |            |  | 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            | 100.86027          |                   |            |  | 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            | 100.89142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A2 On 18/07/2018 Spot Bond |        |            | 8.73000   | 103.04065 | 8.73000            | 103.01673          |                   |            |  | 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            | 100.70538          |                   |            |  | 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            | 100.88558          |                   |            |  | 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 |        |            | 9.90500   | 85.14818  | 9.90500            | 100.29005          |                   |            |  | 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            | 100.60835          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A8 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88558          |                   |            |  | 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            | 100.93521          |                   |            |  | 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            | 100.92451          |                   |            |  | 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            | 100.92062          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02075          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01687          |                   |            |  | 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            | 100.98286          |                   |            |  | 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            | 101.32317          |                   |            |  | 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            | 101.32703          |                   |            |  | 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            | 101.30769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A1 On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04409          |                   |            |  | 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>      |
| TH12A1 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04544          |                   |            |  | 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>      |
| TH12A2 On 21/08/2019 Spot Bond |        |            | 9.76000   | 100.18042 | 9.76000            | 100.92386          |                   |            |  | 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>      |
| TH12A3 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04463          |                   |            |  | 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>      |
| TH12A4 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04652          |                   |            |  | 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>      |
| TH12A5 On 21/08/2019 Spot Bond |        |            | 9.67000   | 99.51371  | 9.67000            | 99.48818           |                   |            |  | 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>      |
| TH12A6 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04436          |                   |            |  | 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>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04652          |                   |            |  | 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>      |
| TH12A8 On 21/02/2048 Spot Bond |        |            | 9.78000   | 87.13752  | 9.78000            | 98.63275           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B1 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04895          |                   |            |  | 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            | 100.04895          |                   |            |  | 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            | 100.04895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05326          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05326          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05326          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05320          |                   |            |  | 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            | 100.07070          |                   |            |  | 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            | 100.07070          |                   |            |  | 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            | 100.20575          |                   |            |  | 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            | 100.07038          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04339          |                   |            |  | 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            | 100.04458          |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total TH13A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For TH13A2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| TH13A2 On 21/08/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04644          |                   |                              | 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 |        |            | 9.91000   | 100.56994 | 9.91000            | 100.54352          |                   | 33,125,166,000,000.00        | 3,342,600,000        | 900,000,000        |               |
| <b>Total TH13A4 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>33,125,166,000,000.00</b> | <b>3,342,600,000</b> | <b>900,000,000</b> |               |
| <b>Total For TH13A4</b>        |        |            |           |           |                    |                    |                   | <b>33,125,166,000,000.00</b> | <b>3,342,600,000</b> | <b>900,000,000</b> |               |
| TH13A4 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04344          |                   | 0.00                         | 0                    | 0                  |               |
| <b>Total TH13A5 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| <b>Total For TH13A5</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| TH13A5 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04463          |                   | 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            | 99.51809           |                   | 0.00                         | 0                    | 0                  |               |
| <b>Total TH13A7 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| <b>Total For TH13A7</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>           |               |
| TH13A7 On 21/08/2020 Spot Bond |        |            | 9.80000   | 97.63700  | 9.80000            | 101.90872          |                   | 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            | 100.04623          |                   | 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            | 100.04884          |                   | 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            | 100.04890          |                   | 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            | 100.05278          |                   | 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            | 100.05174          |                   | 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            | 100.04868          |                   |            |  | 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            | 100.05258          |                   |            |  | 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            | 100.05301          |                   |            |  | 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            | 100.05538          |                   |            |  | 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            | 100.05643          |                   |            |  | 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            | 100.05552          |                   |            |  | 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            | 100.07012          |                   |            |  | 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            | 100.07012          |                   |            |  | 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            | 100.07347          |                   |            |  | 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            | 100.07270          |                   |            |  | 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            | 100.07118          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13069          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH14A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.14259          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.14701          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond  |        |            | 9.90500   | 100.82762 | 9.90500            | 100.80069          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B: On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15660          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C: On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16444          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D: On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A11: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85735          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A12: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90115          |                   |            |  | 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 | 6.31688   | 101.06155          | 6.30143            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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            | 100.95952          |                   |            |  | 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>           |
| <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            | 101.08095          |                   |            |  | 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            | 101.35698          |                   |            |  | 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   |        |            | 9.85000   | 94.19883  | 9.85000            | 94.13672           |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| TL20/R On 22/02/2020 Spot Bond |        |            | 100.00000 | 20.02811  | 100.00000          | 19.99021           |                   |            |  | 0.00        | 0                | 0                  |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| <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   |        |            | 8.47000   | 100.96421 | 8.47000            | 100.94107          |                   |                             | 0.00        | 0                  | 21,673,000,000        |
| <b>Total TN17 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>21,673,000,000</b> |
| <b>Total For TN17</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>21,673,000,000</b> |
| TN17/R On 14/11/2017 Spot Bond |        |            | 100.00000 | 50.70660  | 100.00000          | 50.59314           |                   |                             | 0.00        | 0                  | 50,000,000            |
| <b>Total TN17/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>     |
| <b>Total For TN17/R203</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>     |
| TN20 On 17/09/2020 Spot Bond   |        |            | 9.80500   | 104.11011 | 9.80500            | 104.08260          |                   | 2,031,596,000,000.00        |             | 207,200,000        | 49,180,269,357        |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>2,031,596,000,000.00</b> |             | <b>207,200,000</b> | <b>49,180,269,357</b> |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   | <b>2,031,596,000,000.00</b> |             | <b>207,200,000</b> | <b>49,180,269,357</b> |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 16.29447  | 100.00000          | 16.25801           |                   |                             | 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 | 6.07237   | 100.00000          | 6.05766            |                   |                             | 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   |        |            | 10.40000  | 102.46993 | 10.40000           | 102.44124          |                   |                             | 0.00        | 0                  | 22,602,700,000        |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>22,602,700,000</b> |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>22,602,700,000</b> |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 11.56251  | 100.00000          | 11.53663           |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| TN25 On 19/08/2025 Spot Bond   |        |            | 10.96000  | 94.39570  | 10.96000           | 94.36833           |                   |                             | 0.00        | 0                  | 28,532,800,000        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>28,532,800,000</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>28,532,800,000</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 11.83981  | 100.00000          | 11.81375           |                   |                             | 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   |        |            | 10.99500  | 87.07327  | 10.99500           | 87.04752           |                   |                             | 0.00        | 0                  | 12,400,000,000        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>12,400,000,000</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>12,400,000,000</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 9.11408   | 100.00000          | 9.09368            |                   |                             | 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   |        |            | 11.39500  | 95.13328  | 11.39500           | 95.10432           |                   |                             | 0.00        | 0                  | 8,800,000,000         |

| 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 TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>8,800,000,000</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>8,800,000,000</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 122.03256 | 8.00000            | 122.00626          |                   |                             | 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   |        |            | 11.75500  | 93.33940  | 11.75500           | 93.31011           |                   | 3,526,500,000,000.00        |             | 300,000,000        | 4,150,000,000        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>3,526,500,000,000.00</b> |             | <b>300,000,000</b> | <b>4,150,000,000</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   | <b>3,526,500,000,000.00</b> |             | <b>300,000,000</b> | <b>4,150,000,000</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 101.33205 | 10.75000           | 101.30291          |                   | 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            | 100.10216          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TNF18 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TNF18</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ1 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22946          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TORQ10 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TORQ10</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ2 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TORQ2 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TORQ2</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ3 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.12274          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TORQ3 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TORQ3</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ4 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TORQ4 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TORQ4</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ5 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TORQ5 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TORQ5</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ6 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26160          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TORQ6 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TORQ6</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ7 On 15/08/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19939          |                   | 0.00                        |             | 0                  | 0                    |
| <b>Total TORQ7 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>             |
| TORQ8 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20370          |                   | 0.00                        |             | 0                  | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TORQ8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ9 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21015          |                   |            |  | 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  | 114.14000 | 10.00000           | 114.11000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0:On 05/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0:On 05/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18356          |                   |            |  | 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            | 100.92475          |                   |            |  | 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            | 99.84213           |                   |            |  | 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  |        |            | 9.86500   | 98.67839  | 9.86500            | 98.65257           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 99.83417  | 10.00000           | 99.80655           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 99.83829  | 9.75000            | 99.81136           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond   |        |            | 100.00000 | 9.84119   | 100.00000          | 9.81497            |                   |            |  | 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            | 101.70001          |                   |            |  | 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            | 101.77814          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRA2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A: On 14/12/2020 Spot Bond |        |            | 10.06000  | 103.02216 | 10.06000           | 102.99453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A: On 14/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A: On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77814          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A: On 14/12/2020 Spot Bond |        |            | 9.86000   | 101.94831 | 9.86000            | 103.47389          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B: On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90208          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B: On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94974          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C: On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.14983          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C: On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.22602          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D: On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.72085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D: On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.72085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1: On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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            | 101.74966          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| TRAA3I On 14/06/2024 Spot Bond |        |            | 100.00000 | 9.16376   | 100.00000          | 9.14132            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA4I On 14/06/2024 Spot Bond |        |            | 100.00000 | 9.75826   | 100.00000          | 9.73436            |                   |            |  | 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            | 101.79736          |                   |            |  | 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 | 10.11496  | 100.00000          | 10.09018           |                   |            |  | 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            | 101.80690          |                   |            |  | 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 | 10.41221  | 100.00000          | 10.38671           |                   |            |  | 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            | 102.07390          |                   |            |  | 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 | 14.03865  | 100.00000          | 14.00426           |                   |            |  | 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            | 102.66438          |                   |            |  | 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 | 18.02179  | 100.00000          | 17.97765           |                   |            |  | 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 | 18.17169  | 100.00000          | 18.12766           |                   |            |  | 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 | 3.72933   | 100.00000          | 3.72029            |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| TSP199 On 24/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97973           |                   |            |  | 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            | 99.69288           |                   |            |  | 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>      |
| TSP202 On 02/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.43455           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP203 On 16/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.13634           |                   |            |  | 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>      |
| TSP205 On 02/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.75124           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP206 On 16/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.49018           |                   |            |  | 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            | 96.50049           |                   |            |  | 0.00        | 0                | 0             |
| <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>      |
| TSP209 On 11/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.20268           |                   |            |  | 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>      |
| TSP210 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.87994           |                   |            |  | 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>      |
| TSP211 On 08/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.57730           |                   |            |  | 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>      |
| TSP212 On 22/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.38216           |                   |            |  | 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>      |
| TSP213 On 22/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.29847           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| TSP214 On 05/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.08657           |                   |            |  | 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>      |
| TSP215 On 06/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.98435           |                   |            |  | 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>      |
| TSP216 On 19/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.76711           |                   |            |  | 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>      |
| TSP217 On 20/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75120          |                   |            |  | 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>      |
| TSP218 On 03/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.38412           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP219 On 17/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.10815           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01U On 28/08/2019 Spot Bond |        |            | 100.00000 | 20.51253  | 100.00000          | 20.46284           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TTO01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TTO01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC18 On 17/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.80780          |                   |            |  | 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>      |
| TWC19 On 15/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17358          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.99810          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 17/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.13013          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 29/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.95513          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TWC196 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC196</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 20/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04319          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC197 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC197</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 29/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91606          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC198 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC198</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 02/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80842          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC200 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC200</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 27/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89031           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 13/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94727          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 07/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 13/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 20/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56420          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC205</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 16/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC206 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC206</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 18/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71045          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC207 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC207</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 20/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25013          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total TWC209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC21 On 07/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25835          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC21 On 13/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.19376          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC21 On 15/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15087          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC21 On 24/02/2017 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TWC21 On 27/02/2017 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TWC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TWC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| UG21 On 02/03/2021 Spot Bond   |        |            | 10.01500  | 104.75466 | 10.01500           | 104.72639          |                   |            |  | 0.00        | 0                | 21,100,000        |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,100,000</b> |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,100,000</b> |
| UG26 On 09/03/2026 Spot Bond   |        |            | 10.93000  | 104.52093 | 10.93000           | 104.49021          |                   |            |  | 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 | 8.13788   | 100.00000          | 8.12177            |                   |            |  | 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 | 8.20232   | 100.00000          | 8.18245            |                   |            |  | 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 | 8.44988   | 100.00000          | 8.42941            |                   |            |  | 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 | 8.74638   | 100.00000          | 8.72520            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total VJA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For VJA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| VJA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 9.67633   | 100.00000          | 9.64611            |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total VJA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 10.16368  | 100.00000          | 10.11898           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 15.11958  | 100.00000          | 14.98582           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.95630   | 100.00000          | 7.94055            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 8.11220   | 100.00000          | 8.09254            |                   |            | 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 | 8.24072   | 100.00000          | 8.22075            |                   |            | 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 | 8.51922   | 100.00000          | 8.49858            |                   |            | 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 | 9.43243   | 100.00000          | 9.40298            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 10.96244  | 100.00000          | 10.92821           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 14.83333  | 100.00000          | 14.70210           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC17 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83973          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKC17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC18 On 29/03/2017 Spot Bond  |        |            |           | 100.81401 | 0.00000            | 101.28232          |                   |            | 0.00        | 0                | 0             |
| <b>Total VKC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01L On 01/04/2018 Spot Bond |        |            | 100.00000 | 44.16152  | 100.00000          | 44.05454           |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.37112          |                   |            |  | 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            | 101.37315          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE06 On 08/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36585          |                   |            |  | 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            | 101.88687          |                   |            |  | 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            | 101.39380          |                   |            |  | 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 | 7.65724   | 100.00000          | 7.64209            |                   |            |  | 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 | 7.86722   | 100.00000          | 7.84815            |                   |            |  | 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 | 9.57776   | 100.00000          | 9.55456            |                   |            |  | 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 | 4.96609   | 100.00000          | 4.95407            |                   |            |  | 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 | 9.48254   | 100.00000          | 9.45294            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 9.98581   | 100.00000          | 9.94189            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 14.65758  | 100.00000          | 14.52790           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| VPB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.47567   | 100.00000          | 7.46087            |                   |                              | 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 | 7.77710   | 100.00000          | 7.75825            |                   |                              | 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 | 9.78714   | 100.00000          | 9.76343            |                   |                              | 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 | 4.73893   | 100.00000          | 4.72745            |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 9.18297   | 100.00000          | 9.15430            |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| VPB06L On 24/07/2024 Spot Bond |        |            | 100.00000 | 9.74819   | 100.00000          | 9.70532            |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total VPB06U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For VPB06U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| VPB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 14.30601  | 100.00000          | 14.17944           |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total VPB07U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For VPB07U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| WRS1L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 0.00091   | 100.00000          | 0.00091            |                   |                              | 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>      |
| WRS2L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 8.81876   | 100.00000          | 8.73787            |                   |                              | 0.00                 | 0                  | 0             |
| <b>Total WRS2U SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| <b>Total For WRS2U</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>      |
| WS05 On 01/08/2018 Spot Bond   |        |            | 2.62000   | 248.19071 | 2.62000            | 248.17987          |                   |                              | 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   |        |            | 8.18500   | 100.30398 | 8.18500            | 100.28212          |                   | 12,181,386,819,000.00        | 1,488,257,400        | 496,085,800        |               |
| <b>Total WSP2 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,181,386,819,000.00</b> | <b>1,488,257,400</b> | <b>496,085,800</b> |               |
| <b>Total For WSP2</b>          |        |            |           |           |                    |                    |                   | <b>12,181,386,819,000.00</b> | <b>1,488,257,400</b> | <b>496,085,800</b> |               |
| WSP2f On 28/05/2017 Spot Bond  |        |            | 100.00000 | 69.05529  | 100.00000          | 68.90329           |                   | 0.00                         | 0                    | 0                  |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                            | Contracts Traded       | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| <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   |        |            | 8.46500   | 101.09198 | 8.46500            | 101.06921          |                   |            |  | 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   |        |            | 8.80000   | 100.49732 | 8.80000            | 100.47380          |                   |            |  | 0.00                             | 0                      | 0                      |
| <b>Total WSP4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For WSP4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 9.08000   | 99.61358  | 9.08000            | 99.58954           |                   |            |  | 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 | 11.26736  | 100.00000          | 11.24256           |                   |            |  | 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   |        |            | 7.85000   | 80.30831  | 7.85000            | 80.29123           |                   |            |  | 0.00                             | 0                      | 0                      |
| <b>Total Z083 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For Z083</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>71,284,700,342,384,600.00</b> | <b>565,574,321,432</b> | <b>576,341,778,478</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>71,284,700,342,384,600.00</b> | <b>565,574,321,432</b> | <b>576,341,778,478</b> |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |  | <b>71,284,700,440,788,400.00</b> | <b>565,574,322,230</b> | <b>576,342,578,667</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>37,005</b>          |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            |  | <b>71,284,700,440,788,400.00</b> | <b>565,574,322,230</b> | <b>576,342,615,672</b> |