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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2019

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 07/11/2019 Bond Future  |        |            | 11.03822  | 76.36418  | 10.95937           | 76.81688           |                   |            | 0.00        | 0                | 0             |
| ES33 On 06/02/2020 Bond Future  |        |            | 11.16250  | 77.74124  | 11.08068           | 78.20231           |                   |            | 0.00        | 0                | 350           |
| ES33 On 07/05/2020 Bond Future  |        |            | 11.28723  | 75.35992  | 11.20240           | 75.82925           |                   |            | 0.00        | 0                | 0             |
| ES33 On 06/08/2020 Bond Future  |        |            | 11.41140  | 76.75834  | 11.32340           | 77.23637           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>350</b>    |
| <b>Total For ES33</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>350</b>    |
| ES42 On 07/11/2019 Bond Future  |        |            | 11.37285  | 77.25544  | 11.29395           | 77.76896           |                   |            | 0.00        | 0                | 0             |
| ES42 On 06/02/2020 Bond Future  |        |            | 11.49154  | 78.64862  | 11.40976           | 79.17158           |                   |            | 0.00        | 0                | 4,919         |
| ES42 On 07/05/2020 Bond Future  |        |            | 11.61534  | 75.81290  | 11.53052           | 76.34529           |                   |            | 0.00        | 0                | 0             |
| ES42 On 06/08/2020 Bond Future  |        |            | 11.73693  | 77.21969  | 11.64900           | 77.76195           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,919</b>  |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,919</b>  |
| I2025 On 07/11/2019 Bond Future |        |            | 136.82088 | 136.82088 | 137.29112          | 137.29112          |                   |            | 0.00        | 0                | 731           |
| I2025 On 06/02/2020 Bond Future |        |            | 137.84811 | 137.84811 | 138.32719          | 138.32719          |                   |            | 0.00        | 0                | 1,933         |
| I2025 On 07/05/2020 Bond Future |        |            | 140.38531 | 140.38531 | 140.87307          | 140.87307          |                   |            | 0.00        | 0                | 0             |
| I2025 On 06/08/2020 Bond Future |        |            | 141.51761 | 141.51761 | 142.01455          | 142.01455          |                   |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>2,664</b>   |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>2,664</b>   |
| I2029                     | On | 07/11/2019 | Bond Future |        |            | 101.06769 | 101.06769 | 101.06871          | 101.06871          |                   |            | 0.00                    | 0                | 1,301          |
| I2029                     | On | 06/02/2020 | Bond Future |        |            | 102.91546 | 102.91546 | 102.91663          | 102.91663          |                   |            | 0.00                    | 0                | 3,860          |
| I2029                     | On | 07/05/2020 | Bond Future |        |            | 103.69717 | 103.69717 | 103.69833          | 103.69833          |                   |            | 0.00                    | 0                | 0              |
| I2029                     | On | 06/08/2020 | Bond Future |        |            | 105.64541 | 105.64541 | 105.64656          | 105.64656          |                   |            | 0.00                    | 0                | 0              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>5,161</b>   |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>5,161</b>   |
| I2033                     | On | 07/11/2019 | Bond Future |        |            | 101.09502 | 101.09502 | 101.32612          | 101.32612          |                   |            | 0.00                    | 0                | 170            |
| I2033                     | On | 06/02/2020 | Bond Future |        |            | 102.94331 | 102.94331 | 103.17880          | 103.17880          |                   |            | 0.00                    | 0                | 6,260          |
| I2033                     | On | 07/05/2020 | Bond Future |        |            | 103.64261 | 103.64261 | 103.88233          | 103.88233          |                   |            | 0.00                    | 0                | 0              |
| I2033                     | On | 06/08/2020 | Bond Future |        |            | 105.58980 | 105.58980 | 105.83398          | 105.83398          |                   |            | 0.00                    | 0                | 0              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>6,430</b>   |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>6,430</b>   |
| I2038                     | On | 07/11/2019 | Bond Future |        |            | 118.60488 | 118.60488 | 118.60573          | 118.60573          |                   |            | 0.00                    | 0                | 10,584         |
| I2038                     | On | 06/02/2020 | Bond Future |        |            | 119.11479 | 119.11479 | 119.11597          | 119.11597          |                   |            | 3,811,673.28            | 32               | 11,481         |
| I2038                     | On | 07/05/2020 | Bond Future |        |            | 121.30724 | 121.30724 | 121.30826          | 121.30826          |                   |            | 0.00                    | 0                | 0              |
| I2038                     | On | 06/08/2020 | Bond Future |        |            | 121.89288 | 121.89288 | 121.89390          | 121.89390          |                   |            | 0.00                    | 0                | 0              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,811,673.28</b>     | <b>32</b>        | <b>22,065</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,811,673.28</b>     | <b>32</b>        | <b>22,065</b>  |
| I2046                     | On | 07/11/2019 | Bond Future |        |            | 108.54978 | 108.54978 | 108.55017          | 108.55017          |                   |            | 0.00                    | 0                | 6,390          |
| I2046                     | On | 06/02/2020 | Bond Future |        |            | 110.53436 | 110.53436 | 110.53495          | 110.53495          |                   |            | 0.00                    | 0                | 10,575         |
| I2046                     | On | 07/05/2020 | Bond Future |        |            | 110.82071 | 110.82071 | 110.82131          | 110.82131          |                   |            | 0.00                    | 0                | 0              |
| I2046                     | On | 06/08/2020 | Bond Future |        |            | 112.90277 | 112.90277 | 112.90336          | 112.90336          |                   |            | 0.00                    | 0                | 0              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16,965</b>  |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16,965</b>  |
| I2050                     | On | 07/11/2019 | Bond Future |        |            | 113.22243 | 113.22243 | 113.22310          | 113.22310          |                   |            | 0.00                    | 0                | 5,298          |
| I2050                     | On | 06/02/2020 | Bond Future |        |            | 113.45282 | 113.45282 | 113.45372          | 113.45372          |                   |            | 21,442,582.98           | 189              | 11,559         |
| I2050                     | On | 07/05/2020 | Bond Future |        |            | 115.54099 | 115.54099 | 115.54167          | 115.54167          |                   |            | 0.00                    | 0                | 0              |
| I2050                     | On | 06/08/2020 | Bond Future |        |            | 115.83184 | 115.83184 | 115.83252          | 115.83252          |                   |            | 0.00                    | 0                | 0              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>21,442,582.98</b>    | <b>189</b>       | <b>16,857</b>  |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>21,442,582.98</b>    | <b>189</b>       | <b>16,857</b>  |
| R186                      | On | 07/11/2019 | Bond Future |        |            | 8.56952   | 114.23098 | 8.50502            | 114.59156          |                   | 6.28       | 522,149,809.58          | 4,571            | 52,318         |
| R186                      | On | 06/02/2020 | Bond Future |        |            | 8.63219   | 110.98690 | 8.56437            | 111.35418          |                   | 6.44       | 1,239,390,712.30        | 11,167           | 100,307        |
| R186                      | On | 07/05/2020 | Bond Future |        |            | 8.69724   | 113.00293 | 8.62588            | 113.37678          |                   | 6.35       | 0.00                    | 0                | 1,650          |
| R186                      | On | 06/08/2020 | Bond Future |        |            | 8.75897   | 109.79524 | 8.68379            | 110.17597          |                   | 6.26       | 0.00                    | 0                | 0              |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,761,540,521.88</b> | <b>15,738</b>    | <b>154,275</b> |
| R186                      | On | 07/11/2019 | Bond Future | 8.95   | Call       |           |           | 2,460.49000        | 2,460.49           | 2,101,810         | 6.69       | 0.00                    | 0                | 0              |

| 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 | 07/11/2019 | Bond Future | 8.95   | Put        |           |           | 3.44000            | 0.00344            | 5,340             | 6.69       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.96   | Call       |           |           | 2,514.44000        | 2.51444            | 2,155,480         | 6.71       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.96   | Put        |           |           | 2.98000            | 0.00298            | 4,600             | 6.71       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.94   | Call       |           |           | 2,406.58000        | 2.40658            | 2,048,220         | 6.68       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.94   | Put        |           |           | 3.96000            | 0.00396            | 6,180             | 6.68       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.20   | Call       |           |           | 15.08000           | 0.01508            | 3,180             | 6.10       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.20   | Put        |           |           | 1,740.97000        | 1.74097            | 2,089,650         | 6.10       | 0.00      | 0                | 7,500         |
| R186             | On | 07/11/2019 | Bond Future | 8.25   | Put        |           |           | 1,471.42000        | 1.47142            | 1,809,150         | 6.14       | 0.00      | 0                | 3,750         |
| R186             | On | 07/11/2019 | Bond Future | 8.25   | Call       |           |           | 30.81000           | 0.03081            | 7,960             | 6.14       | 0.00      | 0                | 3,750         |
| R186             | On | 07/11/2019 | Bond Future | 8.73   | Call       |           |           | 1,305.11000        | 1.30511            | 977,500           | 6.46       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.73   | Put        |           |           | 53.93000           | 0.05393            | 86,900            | 6.46       | 0.00      | 0                | 4,955         |
| R186             | On | 07/11/2019 | Bond Future | 8.23   | Put        |           |           | 1,577.99000        | 1.57799            | 1,920,770         | 6.13       | 0.00      | 0                | 0             |
| R186             | On | 07/11/2019 | Bond Future | 8.23   | Call       |           |           | 23.38000           | 0.02338            | 5,580             | 6.13       | 0.00      | 0                | 4,955         |
| R186             | On | 06/02/2020 | Bond Future | 8.11   | Put        |           |           | 3,032.79000        | 3.03279            | 3,308,300         | 6.24       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 8.11   | Call       |           |           | 530.99000          | 0.53099            | 439,220           | 6.24       | 0.00      | 0                | 821           |
| R186             | On | 06/02/2020 | Bond Future | 8.55   | Call       |           |           | 1,451.55000        | 1.45155            | 1,268,160         | 6.47       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 8.55   | Put        |           |           | 1,529.57000        | 1.52957            | 1,713,460         | 6.47       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 9.00   | Call       |           |           | 2,995.55000        | 2.99555            | 2,726,030         | 6.85       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 8.57   | Put        |           |           | 1,477.28000        | 1.47728            | 1,656,860         | 6.49       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 9.00   | Put        |           |           | 663.60000          | 0.66360            | 761,360           | 6.85       | 0.00      | 0                | 821           |
| R186             | On | 06/02/2020 | Bond Future | 8.50   | Call       |           |           | 1,316.20000        | 1.31620            | 1,143,650         | 6.44       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 8.50   | Put        |           |           | 1,666.26000        | 1.66626            | 1,860,990         | 6.44       | 0.00      | 0                | 821           |
| R186             | On | 06/02/2020 | Bond Future | 8.56   | Call       |           |           | 1,479.43000        | 1.47943            | 1,293,880         | 6.48       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 8.56   | Put        |           |           | 1,503.15000        | 1.50315            | 1,684,880         | 6.48       | 0.00      | 0                | 0             |
| R186             | On | 06/02/2020 | Bond Future | 8.57   | Call       |           |           | 1,507.83000        | 1.50783            | 1,320,130         | 6.49       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 7.60   | Put        |           |           | 5,838.79000        | 5.83879            | 6,167,060         | 5.66       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 7.60   | Call       |           |           | 278.57000          | 0.27857            | 232,990           | 5.66       | 3,261.86  | 14               | 6,000         |
| R186             | On | 07/05/2020 | Bond Future | 8.28   | Put        |           |           | 3,079.76000        | 3.07976            | 3,316,460         | 6.19       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.28   | Call       |           |           | 1,244.26000        | 1.24426            | 1,107,110         | 6.19       | 15,499.54 | 14               | 6,000         |
| R186             | On | 07/05/2020 | Bond Future | 8.93   | Call       |           |           | 3,068.93000        | 3.06893            | 2,835,290         | 6.77       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.93   | Put        |           |           | 1,486.95000        | 1.48695            | 1,627,160         | 6.77       | 22,780.24 | 14               | 6,000         |
| R186             | On | 07/05/2020 | Bond Future | 8.07   | Call       |           |           | 845.18000          | 0.84518            | 740,000           | 6.03       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.07   | Put        |           |           | 3,814.32000        | 3.81432            | 4,082,990         | 6.03       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.50   | Call       |           |           | 1,757.76000        | 1.75776            | 1,586,410         | 6.35       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.50   | Put        |           |           | 2,421.26000        | 2.42126            | 2,623,760         | 6.35       | 0.00      | 0                | 23,208        |
| R186             | On | 07/05/2020 | Bond Future | 7.90   | Call       |           |           | 589.05000          | 0.58905            | 508,020           | 5.89       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 7.90   | Put        |           |           | 4,486.72000        | 4.48672            | 4,779,540         | 5.89       | 0.00      | 0                | 2,500         |
| R186             | On | 07/05/2020 | Bond Future | 8.08   | Call       |           |           | 862.07000          | 0.86207            | 755,410           | 6.03       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.08   | Put        |           |           | 3,776.90000        | 3.77690            | 4,044,090         | 6.03       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.09   | Call       |           |           | 879.18000          | 0.87918            | 771,030           | 6.04       | 0.00      | 0                | 0             |
| R186             | On | 07/05/2020 | Bond Future | 8.09   | Put        |           |           | 3,739.72000        | 3.73972            | 4,005,420         | 6.04       | 0.00      | 0                | 0             |

| 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 | 06/08/2020 | Bond Future | 8.37   | Call       |           |           | 1,657.10000        | 1.65710            | 1,504,040         | 6.13       | 0.00                    | 0                | 0              |
| R186                      | On | 06/08/2020 | Bond Future | 8.37   | Put        |           |           | 3,264.73000        | 3.26473            | 3,492,400         | 6.13       | 0.00                    | 0                | 0              |
| R186                      | On | 06/08/2020 | Bond Future | 8.38   | Call       |           |           | 1,680.74000        | 1.68074            | 1,526,330         | 6.14       | 0.00                    | 0                | 0              |
| R186                      | On | 06/08/2020 | Bond Future | 8.38   | Put        |           |           | 3,236.67000        | 3.23667            | 3,462,990         | 6.14       | 0.00                    | 0                | 0              |
| R186                      | On | 06/08/2020 | Bond Future | 8.36   | Call       |           |           | 1,633.25000        | 1.63325            | 1,481,560         | 6.11       | 0.00                    | 0                | 0              |
| R186                      | On | 06/08/2020 | Bond Future | 8.36   | Put        |           |           | 3,292.61000        | 3.29261            | 3,521,650         | 6.11       | 0.00                    | 0                | 0              |
| <b>Total R186 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>41,541.64</b>        | <b>42</b>        | <b>71,081</b>  |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,761,582,063.52</b> | <b>15,780</b>    | <b>225,356</b> |
| R197                      | On | 07/11/2019 | Bond Future |        |            | 306.41926 | 306.41926 | 307.53376          | 307.53376          |                   |            | 0.00                    | 0                | 1,550          |
| R197                      | On | 06/02/2020 | Bond Future |        |            | 304.36292 | 304.36292 | 305.49854          | 305.49854          |                   |            | 0.00                    | 0                | 2,540          |
| R197                      | On | 07/05/2020 | Bond Future |        |            | 309.96502 | 309.96502 | 311.12121          | 311.12121          |                   |            | 0.00                    | 0                | 0              |
| R197                      | On | 06/08/2020 | Bond Future |        |            | 307.99575 | 307.99575 | 309.17359          | 309.17359          |                   |            | 0.00                    | 0                | 0              |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>4,090</b>   |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>4,090</b>   |
| R202                      | On | 07/11/2019 | Bond Future |        |            | 231.10537 | 231.10537 | 231.61097          | 231.61097          |                   |            | 0.00                    | 0                | 7,599          |
| R202                      | On | 06/02/2020 | Bond Future |        |            | 231.26290 | 231.26290 | 231.77805          | 231.77805          |                   |            | 0.00                    | 0                | 8,486          |
| R202                      | On | 07/05/2020 | Bond Future |        |            | 235.51957 | 235.51957 | 236.04401          | 236.04401          |                   |            | 0.00                    | 0                | 0              |
| R202                      | On | 06/08/2020 | Bond Future |        |            | 235.80522 | 235.80522 | 236.33957          | 236.33957          |                   |            | 0.00                    | 0                | 0              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16,085</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16,085</b>  |
| R2023                     | On | 07/11/2019 | Bond Future |        |            | 7.58280   | 102.02548 | 7.52790            | 102.18382          |                   | 2.33       | 0.00                    | 0                | 11,349         |
| R2023                     | On | 06/02/2020 | Bond Future |        |            | 7.61521   | 103.86533 | 7.55507            | 104.02673          |                   | 2.68       | 83,092,264.00           | 800              | 39,862         |
| R2023                     | On | 07/05/2020 | Bond Future |        |            | 7.63417   | 101.81972 | 7.56817            | 101.98393          |                   | 2.70       | 0.00                    | 0                | 16,047         |
| R2023                     | On | 06/08/2020 | Bond Future |        |            | 7.63599   | 103.70913 | 7.56290            | 103.87638          |                   | 2.48       | 0.00                    | 0                | 0              |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>83,092,264.00</b>    | <b>800</b>       | <b>67,258</b>  |
| R2023                     | On | 07/11/2019 | Bond Future | 7.99   | Call       |           |           | 1,323.39000        | 1.32339            | 1,165,140         | 3.13       | 0.00                    | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 7.99   | Put        |           |           | 0.16000            | 0.00016            | 0,250             | 3.13       | 0.00                    | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 8.00   | Call       |           |           | 1,351.77000        | 1.35177            | 1,193,500         | 3.15       | 0.00                    | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 8.00   | Put        |           |           | 0.14000            | 0.00014            | 0,210             | 3.15       | 0.00                    | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 7.98   | Call       |           |           | 1,295.02000        | 1.29502            | 1,136,790         | 3.11       | 0.00                    | 0                | 0              |
| R2023                     | On | 07/11/2019 | Bond Future | 7.98   | Put        |           |           | 0.19000            | 0.00019            | 0,300             | 3.11       | 0.00                    | 0                | 0              |
| R2023                     | On | 06/02/2020 | Bond Future | 7.54   | Put        |           |           | 604.85000          | 0.60485            | 687,450           | 2.72       | 0.00                    | 0                | 0              |
| R2023                     | On | 06/02/2020 | Bond Future | 7.52   | Call       |           |           | 534.52000          | 0.53452            | 458,180           | 2.70       | 0.00                    | 0                | 0              |
| R2023                     | On | 06/02/2020 | Bond Future | 7.52   | Put        |           |           | 628.79000          | 0.62879            | 713,850           | 2.70       | 0.00                    | 0                | 0              |
| R2023                     | On | 06/02/2020 | Bond Future | 7.53   | Call       |           |           | 549.45000          | 0.54945            | 471,870           | 2.71       | 0.00                    | 0                | 0              |
| R2023                     | On | 06/02/2020 | Bond Future | 7.53   | Put        |           |           | 616.83000          | 0.61683            | 700,650           | 2.71       | 0.00                    | 0                | 0              |
| R2023                     | On | 06/02/2020 | Bond Future | 7.54   | Call       |           |           | 564.36000          | 0.56436            | 485,560           | 2.72       | 0.00                    | 0                | 0              |
| R2023                     | On | 07/05/2020 | Bond Future | 6.91   | Put        |           |           | 1,813.08000        | 1.81308            | 1,949,950         | 2.34       | 0.00                    | 0                | 0              |
| R2023                     | On | 07/05/2020 | Bond Future | 6.89   | Call       |           |           | 146.96000          | 0.14696            | 120,990           | 2.33       | 0.00                    | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2023                     | On | 07/05/2020 | Bond Future | 6.89   | Put        |           |           | 1,853.77000        | 1.85377            | 1,992,010         | 2.33       | 0.00                 | 0                | 0              |
| R2023                     | On | 07/05/2020 | Bond Future | 6.90   | Call       |           |           | 151.98000          | 0.15198            | 125,330           | 2.34       | 0.00                 | 0                | 0              |
| R2023                     | On | 07/05/2020 | Bond Future | 6.90   | Put        |           |           | 1,833.37000        | 1.83337            | 1,970,930         | 2.34       | 0.00                 | 0                | 0              |
| R2023                     | On | 07/05/2020 | Bond Future | 6.91   | Call       |           |           | 157.12000          | 0.15712            | 129,780           | 2.34       | 0.00                 | 0                | 0              |
| R2023                     | On | 06/08/2020 | Bond Future | 7.28   | Call       |           |           | 571.79000          | 0.57179            | 508,440           | 2.36       | 0.00                 | 0                | 0              |
| R2023                     | On | 06/08/2020 | Bond Future | 7.28   | Put        |           |           | 1,222.45000        | 1.22245            | 1,326,350         | 2.36       | 0.00                 | 0                | 0              |
| R2023                     | On | 06/08/2020 | Bond Future | 7.26   | Call       |           |           | 550.41000          | 0.55041            | 488,540           | 2.35       | 0.00                 | 0                | 0              |
| R2023                     | On | 06/08/2020 | Bond Future | 7.26   | Put        |           |           | 1,247.27000        | 1.24727            | 1,352,650         | 2.35       | 0.00                 | 0                | 0              |
| R2023                     | On | 06/08/2020 | Bond Future | 7.27   | Call       |           |           | 561.05000          | 0.56105            | 498,440           | 2.35       | 0.00                 | 0                | 0              |
| R2023                     | On | 06/08/2020 | Bond Future | 7.27   | Put        |           |           | 1,234.80000        | 1.23480            | 1,339,440         | 2.35       | 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>83,092,264.00</b> | <b>800</b>       | <b>67,258</b>  |
| R2030                     | On | 07/11/2019 | Bond Future |        |            | 9.26993   | 93.96677  | 9.20556            | 94.36401           |                   | 9.20       | 20,954,589.71        | 223              | 24,837         |
| R2030                     | On | 06/02/2020 | Bond Future |        |            | 9.34191   | 91.65266  | 9.27501            | 92.05719           |                   | 9.42       | 20,438,543.18        | 223              | 76,921         |
| R2030                     | On | 07/05/2020 | Bond Future |        |            | 9.41810   | 93.31733  | 9.34857            | 93.72918           |                   | 9.30       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/08/2020 | Bond Future |        |            | 9.49318   | 91.03999  | 9.42083            | 91.45946           |                   | 9.29       | 0.00                 | 0                | 0              |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>41,393,132.89</b> | <b>446</b>       | <b>101,758</b> |
| R2030                     | On | 07/11/2019 | Bond Future | 9.48   | Call       |           |           | 1,726.12000        | 1.72612            | 1,353,850         | 9.47       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.48   | Put        |           |           | 48.17000           | 0.04817            | 73,140            | 9.47       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.76   | Put        |           |           | 1.69000            | 0.00169            | 2,290             | 9.92       | 29.77                | 13               | 5,500          |
| R2030                     | On | 07/11/2019 | Bond Future | 9.12   | Put        |           |           | 786.36000          | 0.78636            | 1,050,290         | 9.07       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 8.60   | Call       |           |           | 0.10000            | 0.00010            | 0,010             | 8.50       | 0.13                 | 13               | 5,500          |
| R2030                     | On | 07/11/2019 | Bond Future | 9.35   | Call       |           |           | 1,051.85000        | 1.05185            | 734,350           | 9.32       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.47   | Put        |           |           | 53.38000           | 0.05338            | 81,050            | 9.46       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.10   | Put        |           |           | 871.99000          | 0.87199            | 1,151,780         | 9.04       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.10   | Call       |           |           | 215.61000          | 0.21561            | 98,160            | 9.04       | 1,276.08             | 13               | 5,500          |
| R2030                     | On | 07/11/2019 | Bond Future | 9.76   | Call       |           |           | 3,350.04000        | 3.35004            | 2,953,400         | 9.92       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 8.57   | Call       |           |           | 0.05000            | 0.00005            | 0,000             | 8.48       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.30   | Call       |           |           | 827.14000          | 0.82714            | 543,020           | 9.26       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.12   | Call       |           |           | 254.81000          | 0.25481            | 121,500           | 9.07       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.70   | Call       |           |           | 2,997.62000        | 2.99762            | 2,601,930         | 9.82       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.70   | Put        |           |           | 3.74000            | 0.00374            | 5,290             | 9.82       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 8.60   | Put        |           |           | 3,850.83000        | 3.85083            | 4,247,980         | 8.50       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 8.95   | Put        |           |           | 1,645.77000        | 1.64577            | 2,010,650         | 8.87       | 0.00                 | 0                | 5,070          |
| R2030                     | On | 07/11/2019 | Bond Future | 9.05   | Call       |           |           | 136.84000          | 0.13684            | 54,910            | 8.99       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.35   | Put        |           |           | 163.64000          | 0.16364            | 243,380           | 9.32       | 0.00                 | 0                | 2,500          |
| R2030                     | On | 07/11/2019 | Bond Future | 9.85   | Call       |           |           | 3,877.01000        | 3.87701            | 3,479,890         | 10.08      | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.85   | Put        |           |           | 0.48000            | 0.00048            | 0,600             | 10.08      | 0.00                 | 0                | 2,500          |
| R2030                     | On | 07/11/2019 | Bond Future | 8.57   | Put        |           |           | 4,047.01000        | 4.04701            | 4,444,200         | 8.48       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 8.40   | Put        |           |           | 5,168.99000        | 5.16899            | 5,566,230         | 8.44       | 0.00                 | 0                | 0              |

| 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 | 07/11/2019 | Bond Future | 8.40   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 8.44       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.30   | Put        |           |           | 245.11000          | 0.24511            | 358,230           | 9.26       | 0.00                 | 0                | 2,750          |
| R2030                     | On | 07/11/2019 | Bond Future | 9.20   | Call       |           |           | 459.99000          | 0.45999            | 258,080           | 9.15       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.20   | Put        |           |           | 494.41000          | 0.49441            | 689,740           | 9.15       | 0.00                 | 0                | 2,750          |
| R2030                     | On | 07/11/2019 | Bond Future | 8.95   | Call       |           |           | 46.00000           | 0.04600            | 13,640            | 8.87       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.49   | Call       |           |           | 1,781.73000        | 1.78173            | 1,406,980         | 9.48       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.49   | Put        |           |           | 43.40000           | 0.04340            | 65,890            | 9.48       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.47   | Call       |           |           | 1,670.91000        | 1.67091            | 1,301,340         | 9.46       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.05   | Put        |           |           | 1,106.28000        | 1.10628            | 1,421,590         | 8.99       | 0.00                 | 0                | 5,403          |
| R2030                     | On | 07/11/2019 | Bond Future | 9.25   | Call       |           |           | 628.64000          | 0.62864            | 383,800           | 9.20       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/11/2019 | Bond Future | 9.25   | Put        |           |           | 354.15000          | 0.35415            | 506,550           | 9.20       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 9.00   | Call       |           |           | 1,049.43000        | 1.04943            | 902,480           | 9.20       | 0.00                 | 0                | 5,820          |
| R2030                     | On | 06/02/2020 | Bond Future | 9.15   | Call       |           |           | 1,427.77000        | 1.42777            | 1,247,480         | 9.33       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 9.15   | Put        |           |           | 2,190.01000        | 2.19001            | 2,414,250         | 9.33       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 9.25   | Put        |           |           | 1,870.85000        | 1.87085            | 2,072,800         | 9.42       | 0.00                 | 0                | 5,000          |
| R2030                     | On | 06/02/2020 | Bond Future | 9.16   | Call       |           |           | 1,455.55000        | 1.45555            | 1,273,020         | 9.34       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 9.16   | Put        |           |           | 2,156.51000        | 2.15651            | 2,378,510         | 9.34       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 9.14   | Call       |           |           | 1,400.31000        | 1.40031            | 1,222,260         | 9.32       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 9.14   | Put        |           |           | 2,223.89000        | 2.22389            | 2,450,370         | 9.32       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 9.00   | Put        |           |           | 2,737.34000        | 2.73734            | 2,994,920         | 9.20       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 8.40   | Put        |           |           | 5,698.93000        | 5.69893            | 6,064,090         | 8.53       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/02/2020 | Bond Future | 8.40   | Call       |           |           | 184.35000          | 0.18435            | 144,980           | 8.53       | 0.00                 | 0                | 5,820          |
| R2030                     | On | 06/02/2020 | Bond Future | 9.25   | Call       |           |           | 1,719.02000        | 1.71902            | 1,516,440         | 9.42       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/05/2020 | Bond Future | 8.78   | Put        |           |           | 4,525.35000        | 4.52535            | 4,815,750         | 8.80       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/05/2020 | Bond Future | 8.79   | Call       |           |           | 1,083.98000        | 1.08398            | 960,960           | 8.81       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/05/2020 | Bond Future | 8.79   | Put        |           |           | 4,482.92000        | 4.48292            | 4,771,750         | 8.81       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/05/2020 | Bond Future | 8.80   | Call       |           |           | 1,103.89000        | 1.10389            | 979,290           | 8.82       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/05/2020 | Bond Future | 8.80   | Put        |           |           | 4,440.54000        | 4.44054            | 4,727,790         | 8.82       | 0.00                 | 0                | 0              |
| R2030                     | On | 07/05/2020 | Bond Future | 8.78   | Call       |           |           | 1,064.07000        | 1.06407            | 942,620           | 8.80       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.09   | Call       |           |           | 2,066.60000        | 2.06660            | 1,893,880         | 9.10       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.09   | Put        |           |           | 4,017.30000        | 4.01730            | 4,264,050         | 9.10       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.10   | Call       |           |           | 2,093.17000        | 2.09317            | 1,919,060         | 9.12       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.10   | Put        |           |           | 3,984.11000        | 3.98411            | 4,229,470         | 9.12       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.11   | Call       |           |           | 2,119.60000        | 2.11960            | 1,944,110         | 9.13       | 0.00                 | 0                | 0              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.11   | Put        |           |           | 3,950.83000        | 3.95083            | 4,194,810         | 9.13       | 0.00                 | 0                | 0              |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,305.98</b>      | <b>39</b>        | <b>54,113</b>  |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>41,394,438.87</b> | <b>485</b>       | <b>155,871</b> |
| R2032                     | On | 07/11/2019 | Bond Future |        |            | 9.60023   | 91.29159  | 9.53593            | 91.72192           |                   | 10.72      | 2,099,706.57         | 23               | 20,069         |
| R2032                     | On | 06/02/2020 | Bond Future |        |            | 9.67729   | 92.93789  | 9.61065            | 93.37619           |                   | 10.49      | 113,105,412.13       | 1,217            | 57,114         |
| R2032                     | On | 07/05/2020 | Bond Future |        |            | 9.75634   | 90.46652  | 9.68729            | 90.91267           |                   | 10.74      | 0.00                 | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R2032                     | On | 06/08/2020 | Bond Future |        |            | 9.83343   | 92.14522  | 9.76185            | 92.59963           |                   | 10.37      | 0.00                  | 0                | 0              |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>115,205,118.70</b> | <b>1,240</b>     | <b>77,183</b>  |
| R2032                     | On | 07/11/2019 | Bond Future | 9.70   | Call       |           |           | 1,263.40000        | 1.26340            | 909,540           | 11.00      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/11/2019 | Bond Future | 9.70   | Put        |           |           | 170.94000          | 0.17094            | 247,410           | 11.00      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/11/2019 | Bond Future | 9.71   | Call       |           |           | 1,315.96000        | 1.31596            | 956,520           | 11.01      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/11/2019 | Bond Future | 9.71   | Put        |           |           | 157.51000          | 0.15751            | 228,400           | 11.01      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/11/2019 | Bond Future | 9.72   | Call       |           |           | 1,369.33000        | 1.36933            | 1,004,600         | 11.03      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/11/2019 | Bond Future | 9.72   | Put        |           |           | 144.95000          | 0.14495            | 210,550           | 11.03      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/02/2020 | Bond Future | 9.39   | Call       |           |           | 1,364.39000        | 1.36439            | 1,188,730         | 10.36      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/02/2020 | Bond Future | 9.39   | Put        |           |           | 2,836.82000        | 2.83682            | 3,099,460         | 10.36      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/02/2020 | Bond Future | 9.40   | Call       |           |           | 1,392.10000        | 1.39210            | 1,214,110         | 10.37      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/02/2020 | Bond Future | 9.40   | Put        |           |           | 2,797.09000        | 2.79709            | 3,057,400         | 10.37      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/02/2020 | Bond Future | 9.38   | Call       |           |           | 1,337.19000        | 1.33719            | 1,163,860         | 10.35      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/02/2020 | Bond Future | 9.38   | Put        |           |           | 2,877.13000        | 2.87713            | 3,142,100         | 10.35      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/05/2020 | Bond Future | 9.19   | Put        |           |           | 4,643.52000        | 4.64352            | 4,944,570         | 10.06      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/05/2020 | Bond Future | 9.17   | Call       |           |           | 1,291.04000        | 1.29104            | 1,149,450         | 10.03      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/05/2020 | Bond Future | 9.17   | Put        |           |           | 4,732.48000        | 4.73248            | 5,037,040         | 10.03      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/05/2020 | Bond Future | 9.18   | Call       |           |           | 1,314.74000        | 1.31474            | 1,171,390         | 10.04      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/05/2020 | Bond Future | 9.18   | Put        |           |           | 4,687.95000        | 4.68795            | 4,990,750         | 10.04      | 0.00                  | 0                | 0              |
| R2032                     | On | 07/05/2020 | Bond Future | 9.19   | Call       |           |           | 1,338.46000        | 1.33846            | 1,193,360         | 10.06      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/08/2020 | Bond Future | 9.47   | Call       |           |           | 2,437.68000        | 2.43768            | 2,242,960         | 10.09      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/08/2020 | Bond Future | 9.47   | Put        |           |           | 4,323.62000        | 4.32362            | 4,583,310         | 10.09      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/08/2020 | Bond Future | 9.45   | Call       |           |           | 2,379.26000        | 2.37926            | 2,187,480         | 10.06      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/08/2020 | Bond Future | 9.45   | Put        |           |           | 4,396.42000        | 4.39642            | 4,659,050         | 10.06      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/08/2020 | Bond Future | 9.46   | Call       |           |           | 2,408.21000        | 2.40821            | 2,214,970         | 10.07      | 0.00                  | 0                | 0              |
| R2032                     | On | 06/08/2020 | Bond Future | 9.46   | Put        |           |           | 4,359.73000        | 4.35973            | 4,620,900         | 10.07      | 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>115,205,118.70</b> | <b>1,240</b>     | <b>77,183</b>  |
| R2035                     | On | 07/11/2019 | Bond Future |        |            | 9.85561   | 94.09795  | 9.77132            | 94.72272           |                   | 11.70      | 1,787,861.05          | 19               | 10,288         |
| R2035                     | On | 06/02/2020 | Bond Future |        |            | 9.93881   | 95.79487  | 9.85156            | 96.43104           |                   | 11.43      | 1,820,102.53          | 19               | 109,226        |
| R2035                     | On | 07/05/2020 | Bond Future |        |            | 10.01700  | 93.03180  | 9.92681            | 93.67944           |                   | 11.70      | 0.00                  | 0                | 0              |
| R2035                     | On | 06/08/2020 | Bond Future |        |            | 10.09305  | 94.75810  | 9.99976            | 95.41774           |                   | 11.34      | 0.00                  | 0                | 0              |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,607,963.58</b>   | <b>38</b>        | <b>119,514</b> |
| R2035                     | On | 07/11/2019 | Bond Future | 9.88   | Call       |           |           | 1,103.66000        | 1.10366            | 666,630           | 11.90      | 0.00                  | 0                | 0              |
| R2035                     | On | 07/11/2019 | Bond Future | 9.88   | Put        |           |           | 299.27000          | 0.29927            | 487,010           | 11.90      | 0.00                  | 0                | 0              |
| R2035                     | On | 07/11/2019 | Bond Future | 9.89   | Call       |           |           | 1,156.03000        | 1.15603            | 708,320           | 11.92      | 0.00                  | 0                | 0              |
| R2035                     | On | 07/11/2019 | Bond Future | 9.89   | Put        |           |           | 278.14000          | 0.27814            | 455,200           | 11.92      | 0.00                  | 0                | 0              |
| R2035                     | On | 07/11/2019 | Bond Future | 9.87   | Call       |           |           | 1,052.46000        | 1.05246            | 626,430           | 11.89      | 0.00                  | 0                | 0              |
| R2035                     | On | 07/11/2019 | Bond Future | 10.21  | Put        |           |           | 14.98000           | 0.01498            | 26,390            | 12.55      | 92,365.00             | 3,500            | 3,500          |
| R2035                     | On | 07/11/2019 | Bond Future | 9.87   | Put        |           |           | 321.65000          | 0.32165            | 520,390           | 11.89      | 0.00                  | 0                | 0              |

| 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 07/11/2019 Bond Future | 8.92   | Put        |           |           | 6,671.99000        | 6.67199            | 7,296,760         | 10.43      | 0.00                 | 0                | 0             |
| R2035 On 07/11/2019 Bond Future | 8.92   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 10.43      | 0.00                 | 3,500            | 3,500         |
| R2035 On 07/11/2019 Bond Future | 9.52   | Put        |           |           | 1,974.01000        | 1.97401            | 2,543,690         | 11.35      | 0.00                 | 0                | 0             |
| R2035 On 07/11/2019 Bond Future | 9.52   | Call       |           |           | 73.94000           | 0.07394            | 18,850            | 11.35      | 131,950.00           | 7,000            | 3,500         |
| R2035 On 07/11/2019 Bond Future | 10.21  | Call       |           |           | 3,199.90000        | 3.19990            | 2,586,540         | 12.55      | 0.00                 | 0                | 0             |
| R2035 On 06/02/2020 Bond Future | 9.60   | Call       |           |           | 1,445.88000        | 1.44588            | 1,206,300         | 11.23      | 0.00                 | 0                | 0             |
| R2035 On 06/02/2020 Bond Future | 9.60   | Put        |           |           | 3,316.68000        | 3.31668            | 3,713,270         | 11.23      | 0.00                 | 0                | 0             |
| R2035 On 06/02/2020 Bond Future | 9.61   | Call       |           |           | 1,475.68000        | 1.47568            | 1,232,760         | 11.24      | 0.00                 | 0                | 0             |
| R2035 On 06/02/2020 Bond Future | 9.61   | Put        |           |           | 3,271.06000        | 3.27106            | 3,664,310         | 11.24      | 0.00                 | 0                | 0             |
| R2035 On 06/02/2020 Bond Future | 9.59   | Call       |           |           | 1,416.25000        | 1.41625            | 1,180,000         | 11.21      | 0.00                 | 0                | 0             |
| R2035 On 06/02/2020 Bond Future | 9.59   | Put        |           |           | 3,362.56000        | 3.36256            | 3,762,480         | 11.21      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.11   | Put        |           |           | 6,973.22000        | 6.97322            | 7,490,170         | 10.40      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.11   | Call       |           |           | 790.77000          | 0.79077            | 660,080           | 10.40      | 7,920.96             | 12               | 5,000         |
| R2035 On 07/05/2020 Bond Future | 9.75   | Put        |           |           | 3,778.72000        | 3.77872            | 4,137,680         | 11.42      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.75   | Call       |           |           | 2,489.44000        | 2.48944            | 2,200,760         | 11.42      | 26,409.12            | 12               | 5,000         |
| R2035 On 07/05/2020 Bond Future | 9.47   | Call       |           |           | 1,620.76000        | 1.62076            | 1,402,880         | 11.02      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.47   | Put        |           |           | 5,006.26000        | 5.00626            | 5,436,020         | 11.02      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.18   | Put        |           |           | 0.00000            | 0.00000            | 7,055,070         | 10.53      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.18   | Call       |           |           | 0.00000            | 0.00000            | 778,030           | 10.53      | 5,492,891.80         | 7,060            | 3,530         |
| R2035 On 07/05/2020 Bond Future | 9.48   | Call       |           |           | 1,648.67000        | 1.64867            | 1,428,250         | 11.04      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.48   | Put        |           |           | 4,958.13000        | 4.95813            | 5,385,350         | 11.04      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.49   | Call       |           |           | 1,677.10000        | 1.67710            | 1,454,140         | 11.05      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.49   | Put        |           |           | 4,910.61000        | 4.91061            | 5,335,290         | 11.05      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 10.75  | Call       |           |           | 6,922.91000        | 6.92291            | 6,427,960         | 12.86      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 10.75  | Put        |           |           | 1,251.84000        | 1.25184            | 1,404,530         | 12.86      | 16,854.36            | 12               | 5,000         |
| R2035 On 07/05/2020 Bond Future | 10.57  | Call       |           |           | 0.00000            | 0.00000            | 5,530,190         | 12.52      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 10.57  | Put        |           |           | 0.00000            | 0.00000            | 1,701,840         | 12.52      | 12,014,990.40        | 7,060            | 3,530         |
| R2035 On 07/05/2020 Bond Future | 9.78   | Put        |           |           | 0.00000            | 0.00000            | 4,012,110         | 11.45      | 0.00                 | 0                | 0             |
| R2035 On 07/05/2020 Bond Future | 9.78   | Call       |           |           | 0.00000            | 0.00000            | 2,295,800         | 11.45      | 8,104,174.00         | 3,530            | 3,530         |
| R2035 On 06/08/2020 Bond Future | 9.00   | Put        |           |           | 8,847.96000        | 8.84796            | 9,349,390         | 11.58      | 0.00                 | 0                | 0             |
| R2035 On 06/08/2020 Bond Future | 9.00   | Call       |           |           | 1,320.60000        | 1.32060            | 1,162,390         | 11.58      | 0.00                 | 0                | 24,761        |
| R2035 On 06/08/2020 Bond Future | 8.75   | Put        |           |           | 10,494.04000       | 10.49404           | 11,032,050        | 11.58      | 0.00                 | 0                | 0             |
| R2035 On 06/08/2020 Bond Future | 8.75   | Call       |           |           | 945.41000          | 0.94541            | 823,780           | 11.58      | 0.00                 | 0                | 3,000         |
| R2035 On 06/08/2020 Bond Future | 9.92   | Call       |           |           | 3,967.33000        | 3.96733            | 3,637,620         | 12.70      | 0.00                 | 0                | 0             |
| R2035 On 06/08/2020 Bond Future | 9.92   | Put        |           |           | 4,536.86000        | 4.53686            | 4,866,790         | 12.70      | 0.00                 | 0                | 0             |
| R2035 On 06/08/2020 Bond Future | 9.93   | Call       |           |           | 4,003.16000        | 4.00316            | 3,671,650         | 12.71      | 0.00                 | 0                | 0             |
| R2035 On 06/08/2020 Bond Future | 9.93   | Put        |           |           | 4,501.00000        | 4.50100            | 4,829,130         | 12.71      | 0.00                 | 0                | 0             |
| R2035 On 06/08/2020 Bond Future | 9.91   | Call       |           |           | 3,931.32000        | 3.93132            | 3,603,420         | 12.69      | 0.00                 | 0                | 0             |
| R2035 On 06/08/2020 Bond Future | 9.91   | Put        |           |           | 4,572.62000        | 4.57262            | 4,904,360         | 12.69      | 0.00                 | 0                | 0             |
| <b>Total R2035 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>25,887,555.64</b> | <b>31,686</b>    | <b>63,851</b> |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| <b>Total For R2035</b>          |        |            |           |           |                    |                    |                   |            | <b>29,495,519.22</b>  | <b>31,724</b>    | <b>183,365</b> |
| R2037 On 07/11/2019 Bond Future |        |            | 9.99532   | 90.20659  | 9.90598            | 90.86981           |                   | 12.38      | 1,443,305.44          | 16               | 31,965         |
| R2037 On 06/02/2020 Bond Future |        |            | 10.07400  | 87.57410  | 9.98168            | 88.24941           |                   | 12.69      | 248,447,721.70        | 2,837            | 61,144         |
| R2037 On 07/05/2020 Bond Future |        |            | 10.15562  | 89.16467  | 10.06025           | 89.85219           |                   | 12.41      | 0.00                  | 0                | 0              |
| R2037 On 06/08/2020 Bond Future |        |            | 10.23670  | 86.55967  | 10.13809           | 87.25998           |                   | 12.62      | 0.00                  | 0                | 0              |
| <b>Total R2037 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>249,891,027.14</b> | <b>2,853</b>     | <b>93,109</b>  |
| R2037 On 07/11/2019 Bond Future | 9.96   | Call       |           |           | 858.82000          | 0.85882            | 466,900           | 12.73      | 0.00                  | 0                | 0              |
| R2037 On 07/11/2019 Bond Future | 9.96   | Put        |           |           | 456.90000          | 0.45690            | 728,200           | 12.73      | 0.00                  | 0                | 0              |
| R2037 On 07/11/2019 Bond Future | 9.97   | Call       |           |           | 904.45000          | 0.90445            | 500,020           | 12.75      | 0.00                  | 0                | 0              |
| R2037 On 07/11/2019 Bond Future | 9.97   | Put        |           |           | 428.43000          | 0.42843            | 687,220           | 12.75      | 0.00                  | 0                | 0              |
| R2037 On 07/11/2019 Bond Future | 9.95   | Call       |           |           | 814.50000          | 0.81450            | 435,270           | 12.72      | 0.00                  | 0                | 0              |
| R2037 On 07/11/2019 Bond Future | 9.95   | Put        |           |           | 486.77000          | 0.48677            | 770,760           | 12.72      | 0.00                  | 0                | 0              |
| R2037 On 06/02/2020 Bond Future | 9.66   | Call       |           |           | 1,238.54000        | 1.23854            | 1,010,540         | 12.13      | 0.00                  | 0                | 0              |
| R2037 On 06/02/2020 Bond Future | 9.66   | Put        |           |           | 3,654.25000        | 3.65425            | 4,101,560         | 12.13      | 0.00                  | 0                | 0              |
| R2037 On 06/02/2020 Bond Future | 9.67   | Call       |           |           | 1,266.97000        | 1.26697            | 1,035,400         | 12.15      | 0.00                  | 0                | 0              |
| R2037 On 06/02/2020 Bond Future | 9.67   | Put        |           |           | 3,606.09000        | 3.60609            | 4,049,830         | 12.15      | 0.00                  | 0                | 0              |
| R2037 On 06/02/2020 Bond Future | 9.68   | Call       |           |           | 1,295.95000        | 1.29595            | 1,060,790         | 12.17      | 0.00                  | 0                | 0              |
| R2037 On 06/02/2020 Bond Future | 9.68   | Put        |           |           | 3,558.58000        | 3.55858            | 3,998,730         | 12.17      | 0.00                  | 0                | 0              |
| R2037 On 07/05/2020 Bond Future | 9.59   | Put        |           |           | 5,186.96000        | 5.18696            | 5,643,210         | 11.87      | 0.00                  | 0                | 0              |
| R2037 On 07/05/2020 Bond Future | 9.60   | Call       |           |           | 1,701.78000        | 1.70178            | 1,467,910         | 11.89      | 0.00                  | 0                | 0              |
| R2037 On 07/05/2020 Bond Future | 9.60   | Put        |           |           | 5,137.74000        | 5.13774            | 5,591,390         | 11.89      | 0.00                  | 0                | 0              |
| R2037 On 07/05/2020 Bond Future | 9.61   | Call       |           |           | 1,729.70000        | 1.72970            | 1,493,220         | 11.90      | 0.00                  | 0                | 0              |
| R2037 On 07/05/2020 Bond Future | 9.61   | Put        |           |           | 5,088.87000        | 5.08887            | 5,539,910         | 11.90      | 0.00                  | 0                | 0              |
| R2037 On 07/05/2020 Bond Future | 9.59   | Call       |           |           | 1,674.12000        | 1.67412            | 1,442,850         | 11.87      | 0.00                  | 0                | 0              |
| R2037 On 06/08/2020 Bond Future | 9.86   | Call       |           |           | 2,917.25000        | 2.91725            | 2,613,830         | 12.47      | 0.00                  | 0                | 0              |
| R2037 On 06/08/2020 Bond Future | 9.86   | Put        |           |           | 4,938.86000        | 4.93886            | 5,335,750         | 12.47      | 0.00                  | 0                | 0              |
| R2037 On 06/08/2020 Bond Future | 9.87   | Call       |           |           | 2,949.93000        | 2.94993            | 2,644,330         | 12.48      | 0.00                  | 0                | 0              |
| R2037 On 06/08/2020 Bond Future | 9.87   | Put        |           |           | 4,897.63000        | 4.89763            | 5,292,340         | 12.48      | 0.00                  | 0                | 0              |
| R2037 On 06/08/2020 Bond Future | 9.88   | Call       |           |           | 2,982.49000        | 2.98249            | 2,674,730         | 12.49      | 0.00                  | 0                | 0              |
| R2037 On 06/08/2020 Bond Future | 9.88   | Put        |           |           | 4,856.37000        | 4.85637            | 5,248,920         | 12.49      | 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>249,891,027.14</b> | <b>2,853</b>     | <b>93,109</b>  |
| R2040 On 07/11/2019 Bond Future |        |            | 10.11535  | 92.98955  | 10.03103           | 93.65883           |                   | 12.84      | 0.00                  | 0                | 7,805          |
| R2040 On 06/02/2020 Bond Future |        |            | 10.19457  | 90.15671  | 10.10747           | 90.83818           |                   | 13.18      | 0.00                  | 0                | 43,217         |
| R2040 On 07/05/2020 Bond Future |        |            | 10.27651  | 91.79420  | 10.18657           | 92.48798           |                   | 12.91      | 0.00                  | 0                | 0              |
| R2040 On 06/08/2020 Bond Future |        |            | 10.35799  | 88.98740  | 10.26503           | 89.69412           |                   | 13.16      | 0.00                  | 0                | 0              |
| <b>Total R2040 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>51,022</b>  |
| R2040 On 07/11/2019 Bond Future | 9.80   | Put        |           |           | 1,977.56000        | 1.97756            | 2,572,750         | 12.50      | 0.00                  | 0                | 0              |
| R2040 On 07/11/2019 Bond Future | 9.80   | Call       |           |           | 102.85000          | 0.10285            | 28,760            | 12.50      | 0.00                  | 0                | 1,260          |
| R2040 On 07/11/2019 Bond Future | 9.30   | Put        |           |           | 6,147.13000        | 6.14713            | 6,816,400         | 11.52      | 0.00                  | 0                | 0              |

| 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 07/11/2019 Bond Future | 9.30   | Call       |           |           | 0.01000            | 0.00001            | 0,000             | 11.52      |              | 0.00                | 0                | 1,260         |
| R2040 On 07/11/2019 Bond Future | 10.04  | Call       |           |           | 704.10000          | 0.70410            | 362,700           | 12.91      |              | 0.00                | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.04  | Put        |           |           | 632.52000          | 0.63252            | 960,400           | 12.91      |              | 0.00                | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.05  | Call       |           |           | 746.65000          | 0.74665            | 391,820           | 12.93      |              | 0.00                | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.05  | Put        |           |           | 595.39000          | 0.59539            | 909,840           | 12.93      |              | 0.00                | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.03  | Call       |           |           | 663.01000          | 0.66301            | 335,080           | 12.89      |              | 0.00                | 0                | 0             |
| R2040 On 07/11/2019 Bond Future | 10.03  | Put        |           |           | 671.23000          | 0.67123            | 1,012,580         | 12.89      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 8.40   | Put        |           |           | 15,196.82000       | 15.19682           | 15,875,760        | 11.16      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.00   | Call       |           |           | 99.02000           | 0.09902            | 69,230            | 11.16      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.75   | Call       |           |           | 1,265.08000        | 1.26508            | 1,043,060         | 12.80      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.75   | Put        |           |           | 4,149.81000        | 4.14981            | 4,609,260         | 12.80      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 8.40   | Call       |           |           | 6.55000            | 0.00655            | 4,020             | 11.16      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.76   | Call       |           |           | 1,293.22000        | 1.29322            | 1,067,750         | 12.82      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.76   | Put        |           |           | 4,095.29000        | 4.09529            | 4,551,290         | 12.82      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.74   | Call       |           |           | 1,236.14000        | 1.23614            | 1,017,640         | 12.78      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.74   | Put        |           |           | 4,203.65000        | 4.20365            | 4,666,620         | 12.78      |              | 0.00                | 0                | 0             |
| R2040 On 06/02/2020 Bond Future | 9.00   | Put        |           |           | 9,527.23000        | 9.52723            | 10,178,910        | 11.16      |              | 0.00                | 0                | 0             |
| R2040 On 07/05/2020 Bond Future | 9.74   | Call       |           |           | 1,811.98000        | 1.81198            | 1,573,330         | 12.18      |              | 0.00                | 0                | 0             |
| R2040 On 07/05/2020 Bond Future | 9.74   | Put        |           |           | 5,386.71000        | 5.38671            | 5,841,840         | 12.18      |              | 0.00                | 0                | 0             |
| R2040 On 07/05/2020 Bond Future | 9.75   | Call       |           |           | 1,842.70000        | 1.84270            | 1,601,340         | 12.20      |              | 0.00                | 0                | 0             |
| R2040 On 07/05/2020 Bond Future | 9.75   | Put        |           |           | 5,334.95000        | 5.33495            | 5,787,370         | 12.20      |              | 0.00                | 0                | 0             |
| R2040 On 07/05/2020 Bond Future | 9.73   | Call       |           |           | 1,781.53000        | 1.78153            | 1,545,590         | 12.16      |              | 0.00                | 0                | 0             |
| R2040 On 07/05/2020 Bond Future | 9.73   | Put        |           |           | 5,438.86000        | 5.43886            | 5,896,700         | 12.16      |              | 0.00                | 0                | 0             |
| R2040 On 06/08/2020 Bond Future | 10.02  | Put        |           |           | 5,105.08000        | 5.10508            | 5,497,650         | 12.89      |              | 0.00                | 0                | 0             |
| R2040 On 06/08/2020 Bond Future | 10.03  | Call       |           |           | 3,234.69000        | 3.23469            | 2,918,330         | 12.91      |              | 0.00                | 0                | 0             |
| R2040 On 06/08/2020 Bond Future | 10.03  | Put        |           |           | 5,061.83000        | 5.06183            | 5,452,190         | 12.91      |              | 0.00                | 0                | 0             |
| R2040 On 06/08/2020 Bond Future | 10.04  | Call       |           |           | 3,270.37000        | 3.27037            | 2,951,800         | 12.92      |              | 0.00                | 0                | 0             |
| R2040 On 06/08/2020 Bond Future | 10.04  | Put        |           |           | 5,018.58000        | 5.01858            | 5,406,730         | 12.92      |              | 0.00                | 0                | 0             |
| R2040 On 06/08/2020 Bond Future | 10.02  | Call       |           |           | 3,198.89000        | 3.19889            | 2,884,740         | 12.89      |              | 0.00                | 0                | 0             |
| <b>Total R2040 Option</b>       |        |            |           |           |                    |                    |                   |            |              | <b>0.00</b>         | <b>0</b>         | <b>2,520</b>  |
| <b>Total For R2040</b>          |        |            |           |           |                    |                    |                   |            |              | <b>0.00</b>         | <b>0</b>         | <b>53,542</b> |
| R2044 On 07/11/2019 Bond Future |        |            | 10.17019  | 89.74569  | 10.09588           | 90.34267           |                   | 13.53      |              | 0.00                | 0                | 8,730         |
| R2044 On 06/02/2020 Bond Future |        |            | 10.24714  | 86.97952  | 10.17041           | 87.58754           |                   | 13.90      | 9,567,747.20 |                     | 110              | 35,062        |
| R2044 On 07/05/2020 Bond Future |        |            | 10.32652  | 88.55934  | 10.24735           | 89.17827           |                   | 13.62      |              | 0.00                | 0                | 0             |
| R2044 On 06/08/2020 Bond Future |        |            | 10.40537  | 85.81783  | 10.32361           | 86.44822           |                   | 13.89      |              | 0.00                | 0                | 0             |
| <b>Total R2044 Future</b>       |        |            |           |           |                    |                    |                   |            |              | <b>9,567,747.20</b> | <b>110</b>       | <b>43,792</b> |
| R2044 On 07/11/2019 Bond Future | 10.06  | Call       |           |           | 546.37000          | 0.54637            | 282,480           | 13.64      |              | 0.00                | 0                | 0             |
| R2044 On 07/11/2019 Bond Future | 9.19   | Put        |           |           | 7,861.58000        | 7.86158            | 8,458,560         | 12.05      |              | 0.00                | 0                | 0             |
| R2044 On 07/11/2019 Bond Future | 9.19   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 12.05      |              | 0.00                | 0                | 328           |
| R2044 On 07/11/2019 Bond Future | 9.74   | Put        |           |           | 2,981.12000        | 2.98112            | 3,558,460         | 13.07      |              | 0.00                | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R2044 On 07/11/2019 Bond Future | 9.74   | Call       |           |           | 24.96000           | 0.02496            | 5,320             | 13.07      | 0.00  | 0                | 328           |
| R2044 On 07/11/2019 Bond Future | 10.52  | Call       |           |           | 3,340.90000        | 3.34090            | 2,756,220         | 14.68      | 0.00  | 0                | 0             |
| R2044 On 07/11/2019 Bond Future | 10.06  | Put        |           |           | 837.08000          | 0.83708            | 1,170,170         | 13.64      | 0.00  | 0                | 0             |
| R2044 On 07/11/2019 Bond Future | 10.07  | Call       |           |           | 582.88000          | 0.58288            | 307,000           | 13.66      | 0.00  | 0                | 0             |
| R2044 On 07/11/2019 Bond Future | 10.07  | Put        |           |           | 792.40000          | 0.79240            | 1,113,500         | 13.66      | 0.00  | 0                | 0             |
| R2044 On 07/11/2019 Bond Future | 10.05  | Call       |           |           | 511.38000          | 0.51138            | 259,420           | 13.62      | 0.00  | 0                | 0             |
| R2044 On 07/11/2019 Bond Future | 10.52  | Put        |           |           | 23.24000           | 0.02324            | 35,540            | 14.68      | 0.00  | 0                | 328           |
| R2044 On 07/11/2019 Bond Future | 10.05  | Put        |           |           | 883.40000          | 0.88340            | 1,228,420         | 13.62      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.77   | Call       |           |           | 1,095.50000        | 1.09550            | 912,280           | 12.96      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.77   | Put        |           |           | 4,387.38000        | 4.38738            | 4,812,180         | 12.96      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.78   | Call       |           |           | 1,123.08000        | 1.12308            | 936,650           | 12.98      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.78   | Put        |           |           | 4,330.24000        | 4.33024            | 4,751,830         | 12.98      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.76   | Call       |           |           | 1,068.33000        | 1.06833            | 888,310           | 12.93      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.76   | Put        |           |           | 4,445.06000        | 4.44506            | 4,873,060         | 12.93      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.09   | Put        |           |           | 9,485.91000        | 9.48591            | 10,064,210        | 11.76      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.09   | Call       |           |           | 110.74000          | 0.11074            | 81,020            | 11.76      | 0.00  | 0                | 328           |
| R2044 On 06/02/2020 Bond Future | 9.74   | Put        |           |           | 4,561.27000        | 4.56127            | 4,995,710         | 12.88      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 9.74   | Call       |           |           | 1,014.45000        | 1.01445            | 840,870           | 12.88      | 0.00  | 0                | 328           |
| R2044 On 06/02/2020 Bond Future | 10.78  | Call       |           |           | 5,580.08000        | 5.58008            | 5,108,810         | 14.96      | 0.00  | 0                | 0             |
| R2044 On 06/02/2020 Bond Future | 10.78  | Put        |           |           | 939.47000          | 0.93947            | 1,076,220         | 14.96      | 0.00  | 0                | 328           |
| R2044 On 07/05/2020 Bond Future | 9.91   | Call       |           |           | 2,223.58000        | 2.22358            | 1,980,540         | 13.14      | 0.00  | 0                | 556           |
| R2044 On 07/05/2020 Bond Future | 9.80   | Call       |           |           | 1,868.99000        | 1.86899            | 1,652,390         | 12.95      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.80   | Put        |           |           | 5,510.16000        | 5.51016            | 5,912,490         | 12.95      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.81   | Call       |           |           | 1,899.88000        | 1.89988            | 1,680,880         | 12.97      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.81   | Put        |           |           | 5,456.90000        | 5.45690            | 5,856,830         | 12.97      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.98   | Call       |           |           | 2,466.45000        | 2.46645            | 2,206,610         | 13.26      | 0.00  | 0                | 100           |
| R2044 On 07/05/2020 Bond Future | 9.79   | Call       |           |           | 1,838.63000        | 1.83863            | 1,624,410         | 12.94      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.79   | Put        |           |           | 5,564.08000        | 5.56408            | 5,968,790         | 12.94      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.26   | Put        |           |           | 8,988.48000        | 8.98848            | 9,511,780         | 11.89      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.26   | Call       |           |           | 603.40000          | 0.60340            | 507,770           | 11.89      | 0.00  | 0                | 556           |
| R2044 On 07/05/2020 Bond Future | 9.91   | Put        |           |           | 4,946.14000        | 4.94614            | 5,322,030         | 13.14      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 11.09  | Put        |           |           | 1,425.59000        | 1.42559            | 1,569,890         | 15.16      | 0.00  | 0                | 100           |
| R2044 On 07/05/2020 Bond Future | 11.02  | Call       |           |           | 7,266.64000        | 7.26664            | 6,801,410         | 15.01      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 11.02  | Put        |           |           | 1,529.81000        | 1.52981            | 1,683,510         | 15.01      | 0.00  | 0                | 556           |
| R2044 On 07/05/2020 Bond Future | 9.33   | Put        |           |           | 8,467.61000        | 8.46761            | 8,977,110         | 12.03      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 9.33   | Call       |           |           | 720.27000          | 0.72027            | 610,840           | 12.03      | 0.00  | 0                | 100           |
| R2044 On 07/05/2020 Bond Future | 9.98   | Put        |           |           | 4,612.47000        | 4.61247            | 4,971,560         | 13.26      | 0.00  | 0                | 0             |
| R2044 On 07/05/2020 Bond Future | 11.09  | Call       |           |           | 7,650.29000        | 7.65029            | 7,175,660         | 15.16      | 0.00  | 0                | 0             |
| R2044 On 06/08/2020 Bond Future | 9.86   | Call       |           |           | 2,531.75000        | 2.53175            | 2,291,860         | 13.39      | 0.00  | 0                | 0             |
| R2044 On 06/08/2020 Bond Future | 9.86   | Put        |           |           | 6,257.61000        | 6.25761            | 6,648,110         | 13.39      | 0.00  | 0                | 0             |
| R2044 On 06/08/2020 Bond Future | 10.93  | Put        |           |           | 2,510.11000        | 2.51011            | 2,709,570         | 14.96      | 0.00  | 0                | 140           |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2044                     | On | 06/08/2020 | Bond Future | 9.87   | Call       |           |           | 2,564.02000        | 2.56402            | 2,322,110         | 13.41      | 0.00                 | 0                | 0              |
| R2044                     | On | 06/08/2020 | Bond Future | 9.87   | Put        |           |           | 6,206.71000        | 6.20671            | 6,595,190         | 13.41      | 0.00                 | 0                | 0              |
| R2044                     | On | 06/08/2020 | Bond Future | 9.88   | Call       |           |           | 2,596.50000        | 2.59650            | 2,352,590         | 13.42      | 0.00                 | 0                | 0              |
| R2044                     | On | 06/08/2020 | Bond Future | 9.88   | Put        |           |           | 6,156.14000        | 6.15614            | 6,542,620         | 13.42      | 0.00                 | 0                | 0              |
| R2044                     | On | 06/08/2020 | Bond Future | 9.01   | Put        |           |           | 11,931.81000       | 11.93181           | 12,474,470        | 12.40      | 0.00                 | 0                | 0              |
| R2044                     | On | 06/08/2020 | Bond Future | 9.01   | Call       |           |           | 644.83000          | 0.64483            | 557,100           | 12.40      | 0.00                 | 0                | 140            |
| R2044                     | On | 06/08/2020 | Bond Future | 9.66   | Put        |           |           | 7,344.15000        | 7.34415            | 7,774,910         | 13.10      | 0.00                 | 0                | 0              |
| R2044                     | On | 06/08/2020 | Bond Future | 9.66   | Call       |           |           | 1,927.75000        | 1.92775            | 1,728,120         | 13.10      | 0.00                 | 0                | 140            |
| R2044                     | On | 06/08/2020 | Bond Future | 10.93  | Call       |           |           | 7,007.31000        | 7.00731            | 6,576,380         | 14.96      | 0.00                 | 0                | 0              |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>4,356</b>   |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>9,567,747.20</b>  | <b>110</b>       | <b>48,148</b>  |
| R2048                     | On | 07/11/2019 | Bond Future |        |            | 10.16028  | 88.69837  | 10.08598           | 89.31078           |                   | 13.96      | 31,044,429.50        | 350              | 73,196         |
| R2048                     | On | 06/02/2020 | Bond Future |        |            | 10.23877  | 90.29792  | 10.16204           | 90.92152           |                   | 13.66      | 40,634,064.00        | 450              | 88,762         |
| R2048                     | On | 07/05/2020 | Bond Future |        |            | 10.31242  | 87.49837  | 10.23330           | 88.13324           |                   | 14.06      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future |        |            | 10.38408  | 89.12198  | 10.30246           | 89.76862           |                   | 13.66      | 0.00                 | 0                | 0              |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>71,678,493.50</b> | <b>800</b>       | <b>161,958</b> |
| R2048                     | On | 07/11/2019 | Bond Future | 10.02  | Call       |           |           | 452.19000          | 0.45219            | 219,170           | 14.00      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.02  | Put        |           |           | 1,002.37000        | 1.00237            | 1,381,760         | 14.00      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.03  | Call       |           |           | 484.98000          | 0.48498            | 239,880           | 14.02      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.03  | Put        |           |           | 951.39000          | 0.95139            | 1,318,700         | 14.02      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.01  | Call       |           |           | 420.85000          | 0.42085            | 199,780           | 13.98      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/11/2019 | Bond Future | 10.01  | Put        |           |           | 1,054.95000        | 1.05495            | 1,446,290         | 13.98      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/02/2020 | Bond Future | 9.71   | Call       |           |           | 964.16000          | 0.96416            | 794,900           | 12.58      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/02/2020 | Bond Future | 9.71   | Put        |           |           | 4,803.17000        | 4.80317            | 5,257,510         | 12.58      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/02/2020 | Bond Future | 9.72   | Call       |           |           | 991.02000          | 0.99102            | 818,440           | 12.61      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/02/2020 | Bond Future | 9.72   | Put        |           |           | 4,741.93000        | 4.74193            | 5,192,950         | 12.61      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/02/2020 | Bond Future | 9.70   | Call       |           |           | 937.74000          | 0.93774            | 771,780           | 12.55      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/02/2020 | Bond Future | 9.70   | Put        |           |           | 4,864.99000        | 4.86499            | 5,322,630         | 12.55      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/05/2020 | Bond Future | 9.78   | Call       |           |           | 1,874.45000        | 1.87445            | 1,654,540         | 13.34      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/05/2020 | Bond Future | 9.78   | Put        |           |           | 5,675.26000        | 5.67526            | 6,090,220         | 13.34      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/05/2020 | Bond Future | 9.79   | Call       |           |           | 1,905.81000        | 1.90581            | 1,683,410         | 13.36      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/05/2020 | Bond Future | 9.79   | Put        |           |           | 5,619.65000        | 5.61965            | 6,032,120         | 13.36      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/05/2020 | Bond Future | 9.77   | Call       |           |           | 1,843.39000        | 1.84339            | 1,625,950         | 13.33      | 0.00                 | 0                | 0              |
| R2048                     | On | 07/05/2020 | Bond Future | 9.77   | Put        |           |           | 5,731.30000        | 5.73130            | 6,148,730         | 13.33      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future | 9.25   | Put        |           |           | 10,535.27000       | 10.53527           | 11,033,710        | 13.85      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future | 9.25   | Call       |           |           | 1,369.40000        | 1.36940            | 1,221,200         | 13.85      | 0.00                 | 0                | 20,640         |
| R2048                     | On | 06/08/2020 | Bond Future | 9.00   | Put        |           |           | 12,552.68000       | 12.55268           | 13,087,320        | 13.85      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future | 9.00   | Call       |           |           | 960.78000          | 0.96078            | 848,780           | 13.85      | 0.00                 | 0                | 3,000          |
| R2048                     | On | 06/08/2020 | Bond Future | 10.19  | Call       |           |           | 4,456.49000        | 4.45649            | 4,132,820         | 15.54      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future | 10.19  | Put        |           |           | 5,361.63000        | 5.36163            | 5,684,600         | 15.54      | 0.00                 | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2048                     | On | 06/08/2020 | Bond Future | 10.20  | Call       |           |           | 4,500.13000        | 4.50013            | 4,174,680         | 15.57      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future | 10.20  | Put        |           |           | 5,324.11000        | 5.32411            | 5,645,300         | 15.57      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future | 10.18  | Call       |           |           | 4,412.69000        | 4.41269            | 4,090,810         | 15.52      | 0.00                 | 0                | 0              |
| R2048                     | On | 06/08/2020 | Bond Future | 10.18  | Put        |           |           | 5,399.12000        | 5.39912            | 5,723,880         | 15.52      | 0.00                 | 0                | 0              |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>23,640</b>  |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>71,678,493.50</b> | <b>800</b>       | <b>185,598</b> |
| R207                      | On | 07/11/2019 | Bond Future |        |            | 6.88032   | 102.38976 | 6.87705            | 102.39034          |                   | 0.06       | 0.00                 | 0                | 3,123          |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,123</b>   |
| R207                      | On | 07/11/2019 | Bond Future | 2.07   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 0.11       | 0.00                 | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.07   | Put        |           |           | 859.90000          | 0.85990            | 860,480           | 0.11       | 0.00                 | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.08   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 0.11       | 0.00                 | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.08   | Put        |           |           | 858.10000          | 0.85810            | 858,680           | 0.11       | 0.00                 | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.06   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 0.11       | 0.00                 | 0                | 0              |
| R207                      | On | 07/11/2019 | Bond Future | 2.06   | Put        |           |           | 861.71000          | 0.86171            | 862,290           | 0.11       | 0.00                 | 0                | 0              |
| <b>Total R207 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R207</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,123</b>   |
| R208                      | On | 07/11/2019 | Bond Future |        |            | 6.62848   | 100.94122 | 6.62741            | 100.94262          |                   | 0.66       | 0.00                 | 0                | 2,194          |
| R208                      | On | 06/02/2020 | Bond Future |        |            | 6.47062   | 102.76153 | 6.46912            | 102.76315          |                   | 0.61       | 1,027,615.30         | 10               | 11,369         |
| R208                      | On | 07/05/2020 | Bond Future |        |            | 6.20860   | 101.22493 | 6.20677            | 101.22649          |                   | 0.57       | 0.00                 | 0                | 0              |
| R208                      | On | 06/08/2020 | Bond Future |        |            | 5.68001   | 103.10331 | 5.67748            | 103.10488          |                   | 0.42       | 0.00                 | 0                | 0              |
| <b>Total R208 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,027,615.30</b>  | <b>10</b>        | <b>13,563</b>  |
| R208                      | On | 07/11/2019 | Bond Future | 6.83   | Call       |           |           | 263.81000          | 0.26381            | 262,310           | 0.75       | 0.00                 | 0                | 0              |
| R208                      | On | 07/11/2019 | Bond Future | 6.83   | Put        |           |           | 0.21000            | 0.00021            | 0,110             | 0.75       | 0.00                 | 0                | 0              |
| R208                      | On | 07/11/2019 | Bond Future | 6.84   | Call       |           |           | 276.74000          | 0.27674            | 275,260           | 0.77       | 0.00                 | 0                | 0              |
| R208                      | On | 07/11/2019 | Bond Future | 6.84   | Put        |           |           | 0.16000            | 0.00016            | 0,080             | 0.77       | 0.00                 | 0                | 0              |
| R208                      | On | 07/11/2019 | Bond Future | 6.82   | Call       |           |           | 250.87000          | 0.25087            | 249,350           | 0.74       | 0.00                 | 0                | 0              |
| R208                      | On | 07/11/2019 | Bond Future | 6.82   | Put        |           |           | 0.26000            | 0.00026            | 0,140             | 0.74       | 0.00                 | 0                | 0              |
| R208                      | On | 06/02/2020 | Bond Future | 6.14   | Call       |           |           | 23.10000           | 0.02310            | 22,510            | 0.62       | 0.00                 | 0                | 0              |
| R208                      | On | 06/02/2020 | Bond Future | 6.14   | Put        |           |           | 379.66000          | 0.37966            | 380,690           | 0.62       | 0.00                 | 0                | 0              |
| R208                      | On | 06/02/2020 | Bond Future | 6.12   | Call       |           |           | 21.02000           | 0.02102            | 20,470            | 0.62       | 0.00                 | 0                | 0              |
| R208                      | On | 06/02/2020 | Bond Future | 6.12   | Put        |           |           | 399.31000          | 0.39931            | 400,380           | 0.62       | 0.00                 | 0                | 0              |
| R208                      | On | 06/02/2020 | Bond Future | 6.13   | Call       |           |           | 21.98000           | 0.02198            | 21,410            | 0.62       | 0.00                 | 0                | 0              |
| R208                      | On | 06/02/2020 | Bond Future | 6.13   | Put        |           |           | 389.40000          | 0.38940            | 390,450           | 0.62       | 0.00                 | 0                | 0              |
| R208                      | On | 07/05/2020 | Bond Future | 4.80   | Put        |           |           | 1,211.89000        | 1.21189            | 1,213,430         | 0.59       | 0.00                 | 0                | 0              |
| R208                      | On | 07/05/2020 | Bond Future | 4.81   | Call       |           |           | 0.35000            | 0.00035            | 0,340             | 0.59       | 0.00                 | 0                | 0              |
| R208                      | On | 07/05/2020 | Bond Future | 4.81   | Put        |           |           | 1,203.21000        | 1.20321            | 1,204,760         | 0.59       | 0.00                 | 0                | 0              |
| R208                      | On | 07/05/2020 | Bond Future | 4.82   | Call       |           |           | 0.37000            | 0.00037            | 0,360             | 0.59       | 0.00                 | 0                | 0              |
| R208                      | On | 07/05/2020 | Bond Future | 4.82   | Put        |           |           | 1,194.54000        | 1.19454            | 1,196,090         | 0.59       | 0.00                 | 0                | 0              |
| R208                      | On | 07/05/2020 | Bond Future | 4.80   | Call       |           |           | 0.33000            | 0.00033            | 0,310             | 0.59       | 0.00                 | 0                | 0              |
| R208                      | On | 06/08/2020 | Bond Future | 5.55   | Call       |           |           | 109.36000          | 0.10936            | 108,450           | 0.40       | 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  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R208                     | On | 06/08/2020 | Bond Future | 5.55   | Put        |           |           | 188.71000          | 0.18871            | 189,370           | 0.40       | 0.00                 | 0                | 0              |
| R208                     | On | 06/08/2020 | Bond Future | 5.56   | Call       |           |           | 112.30000          | 0.11230            | 111,390           | 0.41       | 0.00                 | 0                | 0              |
| R208                     | On | 06/08/2020 | Bond Future | 5.56   | Put        |           |           | 185.42000          | 0.18542            | 186,080           | 0.41       | 0.00                 | 0                | 0              |
| R208                     | On | 06/08/2020 | Bond Future | 5.57   | Call       |           |           | 115.30000          | 0.11530            | 114,370           | 0.41       | 0.00                 | 0                | 0              |
| R208                     | On | 06/08/2020 | Bond Future | 5.57   | Put        |           |           | 182.19000          | 0.18219            | 182,830           | 0.41       | 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>1,027,615.30</b>  | <b>10</b>        | <b>13,563</b>  |
| R209                     | On | 07/11/2019 | Bond Future |        |            | 9.85481   | 71.70662  | 9.77543            | 72.20825           |                   | 13.16      | 1,434,132.40         | 20               | 74,124         |
| R209                     | On | 06/02/2020 | Bond Future |        |            | 9.92578   | 72.99973  | 9.84394            | 73.51052           |                   | 13.00      | 15,694,941.95        | 215              | 100,596        |
| R209                     | On | 07/05/2020 | Bond Future |        |            | 9.99802   | 71.17453  | 9.91364            | 71.69458           |                   | 13.41      | 0.00                 | 0                | 0              |
| R209                     | On | 06/08/2020 | Bond Future |        |            | 10.06821  | 72.49526  | 9.98120            | 73.02498           |                   | 12.97      | 0.00                 | 0                | 0              |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>17,129,074.35</b> | <b>235</b>       | <b>174,720</b> |
| R209                     | On | 07/11/2019 | Bond Future | 9.81   | Call       |           |           | 644.97000          | 0.64497            | 359,040           | 13.26      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.81   | Put        |           |           | 425.88000          | 0.42588            | 641,580           | 13.26      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.82   | Call       |           |           | 681.75000          | 0.68175            | 385,890           | 13.28      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.82   | Put        |           |           | 399.47000          | 0.39947            | 605,240           | 13.28      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.80   | Call       |           |           | 609.33000          | 0.60933            | 333,430           | 13.24      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 8.92   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 12.01      | 0.00                 | 0                | 8,000          |
| R209                     | On | 07/11/2019 | Bond Future | 9.33   | Put        |           |           | 2,917.17000        | 2.91717            | 3,414,660         | 12.45      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.33   | Call       |           |           | 4.74000            | 0.00474            | 0,600             | 12.45      | 0.00                 | 0                | 8,000          |
| R209                     | On | 07/11/2019 | Bond Future | 9.80   | Put        |           |           | 453.51000          | 0.45351            | 679,240           | 13.24      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.77   | Call       |           |           | 509.40000          | 0.50940            | 264,000           | 13.19      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.77   | Put        |           |           | 543.90000          | 0.54390            | 800,130           | 13.19      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.50   | Put        |           |           | 1,831.05000        | 1.83105            | 2,295,450         | 12.79      | 0.00                 | 0                | 0              |
| R209                     | On | 07/11/2019 | Bond Future | 9.50   | Call       |           |           | 50.06000           | 0.05006            | 12,830            | 12.79      | 0.00                 | 0                | 5,000          |
| R209                     | On | 07/11/2019 | Bond Future | 8.92   | Put        |           |           | 5,746.63000        | 5.74663            | 6,248,260         | 12.01      | 0.00                 | 0                | 0              |
| R209                     | On | 06/02/2020 | Bond Future | 9.50   | Call       |           |           | 1,045.52000        | 1.04552            | 874,040           | 12.67      | 0.00                 | 0                | 0              |
| R209                     | On | 06/02/2020 | Bond Future | 9.50   | Put        |           |           | 3,251.50000        | 3.25150            | 3,590,810         | 12.67      | 0.00                 | 0                | 0              |
| R209                     | On | 06/02/2020 | Bond Future | 9.40   | Put        |           |           | 3,696.19000        | 3.69619            | 4,061,190         | 12.49      | 0.00                 | 0                | 0              |
| R209                     | On | 06/02/2020 | Bond Future | 9.40   | Call       |           |           | 830.36000          | 0.83036            | 684,570           | 12.49      | 0.00                 | 0                | 7,500          |
| R209                     | On | 06/02/2020 | Bond Future | 9.51   | Call       |           |           | 1,068.23000        | 1.06823            | 894,170           | 12.68      | 0.00                 | 0                | 0              |
| R209                     | On | 06/02/2020 | Bond Future | 9.51   | Put        |           |           | 3,208.69000        | 3.20869            | 3,545,420         | 12.68      | 0.00                 | 0                | 0              |
| R209                     | On | 06/02/2020 | Bond Future | 9.52   | Call       |           |           | 1,091.11000        | 1.09111            | 914,460           | 12.70      | 0.00                 | 0                | 0              |
| R209                     | On | 06/02/2020 | Bond Future | 9.52   | Put        |           |           | 3,166.14000        | 3.16614            | 3,500,280         | 12.70      | 0.00                 | 0                | 0              |
| R209                     | On | 07/05/2020 | Bond Future | 9.47   | Call       |           |           | 1,547.24000        | 1.54724            | 1,362,550         | 13.02      | 0.00                 | 0                | 0              |
| R209                     | On | 07/05/2020 | Bond Future | 9.47   | Put        |           |           | 4,374.52000        | 4.37452            | 4,709,880         | 13.02      | 0.00                 | 0                | 0              |
| R209                     | On | 07/05/2020 | Bond Future | 9.45   | Call       |           |           | 1,499.19000        | 1.49919            | 1,318,400         | 12.99      | 0.00                 | 0                | 0              |
| R209                     | On | 07/05/2020 | Bond Future | 9.45   | Put        |           |           | 4,457.71000        | 4.45771            | 4,796,970         | 12.99      | 0.00                 | 0                | 0              |
| R209                     | On | 07/05/2020 | Bond Future | 9.46   | Call       |           |           | 1,523.11000        | 1.52311            | 1,340,370         | 13.00      | 0.00                 | 0                | 0              |
| R209                     | On | 07/05/2020 | Bond Future | 9.46   | Put        |           |           | 4,415.97000        | 4.41597            | 4,753,280         | 13.00      | 0.00                 | 0                | 0              |

| 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 | 06/08/2020 | Bond Future | 5.56   | Call       |           |           | 0.04000            | 0.00004            | 0,030             | 11.31      | 0.00                 | 0                | 0              |
| R209                     | On | 06/08/2020 | Bond Future | 5.56   | Put        |           |           | 36,383.33000       | 36.38333           | 36,913,040        | 11.31      | 0.00                 | 0                | 0              |
| R209                     | On | 06/08/2020 | Bond Future | 5.57   | Call       |           |           | 0.05000            | 0.00005            | 0,030             | 11.31      | 0.00                 | 0                | 0              |
| R209                     | On | 06/08/2020 | Bond Future | 5.57   | Put        |           |           | 36,274.99000       | 36.27499           | 36,804,690        | 11.31      | 0.00                 | 0                | 0              |
| R209                     | On | 06/08/2020 | Bond Future | 5.55   | Call       |           |           | 0.04000            | 0.00004            | 0,030             | 11.31      | 0.00                 | 0                | 0              |
| R209                     | On | 06/08/2020 | Bond Future | 5.55   | Put        |           |           | 36,491.82000       | 36.49182           | 37,021,530        | 11.31      | 0.00                 | 0                | 0              |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>28,500</b>  |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>17,129,074.35</b> | <b>235</b>       | <b>203,220</b> |
| R210                     | On | 07/11/2019 | Bond Future |        |            | 187.33599 | 187.33599 | 187.19926          | 187.19926          |                   |            | 44,960,637.60        | 240              | 1,055          |
| R210                     | On | 06/02/2020 | Bond Future |        |            | 190.76079 | 190.76079 | 190.62198          | 190.62198          |                   |            | 45,782,589.60        | 240              | 1,772          |
| R210                     | On | 07/05/2020 | Bond Future |        |            | 191.62202 | 191.62202 | 191.48031          | 191.48031          |                   |            | 0.00                 | 0                | 0              |
| R210                     | On | 06/08/2020 | Bond Future |        |            | 195.22210 | 195.22210 | 195.07782          | 195.07782          |                   |            | 0.00                 | 0                | 0              |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>90,743,227.20</b> | <b>480</b>       | <b>2,827</b>   |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>90,743,227.20</b> | <b>480</b>       | <b>2,827</b>   |
| R212                     | On | 07/11/2019 | Bond Future |        |            | 161.48995 | 161.48995 | 161.49392          | 161.49392          |                   |            | 0.00                 | 0                | 7,384          |
| R212                     | On | 06/02/2020 | Bond Future |        |            | 162.19628 | 162.19628 | 162.20062          | 162.20062          |                   |            | 0.00                 | 0                | 6,495          |
| R212                     | On | 07/05/2020 | Bond Future |        |            | 165.18156 | 165.18156 | 165.18584          | 165.18584          |                   |            | 0.00                 | 0                | 0              |
| R212                     | On | 06/08/2020 | Bond Future |        |            | 165.99143 | 165.99143 | 165.99575          | 165.99575          |                   |            | 0.00                 | 0                | 0              |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>13,879</b>  |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>13,879</b>  |
| R213                     | On | 07/11/2019 | Bond Future |        |            | 9.47028   | 84.47743  | 9.41100            | 84.83725           |                   | 10.28      | 844,774.30           | 10               | 10,195         |
| R213                     | On | 06/02/2020 | Bond Future |        |            | 9.54816   | 86.00085  | 9.48668            | 86.36730           |                   | 10.13      | 860,008.50           | 10               | 19,990         |
| R213                     | On | 07/05/2020 | Bond Future |        |            | 9.62114   | 84.01122  | 9.55746            | 84.38427           |                   | 10.46      | 0.00                 | 0                | 0              |
| R213                     | On | 06/08/2020 | Bond Future |        |            | 9.69154   | 85.57015  | 9.62552            | 85.95014           |                   | 10.04      | 0.00                 | 0                | 0              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,704,782.80</b>  | <b>20</b>        | <b>30,185</b>  |
| R213                     | On | 07/11/2019 | Bond Future | 9.59   | Put        |           |           | 135.86000          | 0.13586            | 189,410           | 10.77      | 0.00                 | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future | 9.60   | Call       |           |           | 1,265.04000        | 1.26504            | 954,590           | 10.78      | 0.00                 | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future | 9.60   | Put        |           |           | 125.03000          | 0.12503            | 174,400           | 10.78      | 0.00                 | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future | 9.58   | Call       |           |           | 1,167.79000        | 1.16779            | 865,920           | 10.75      | 0.00                 | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future | 9.58   | Put        |           |           | 147.43000          | 0.14743            | 205,380           | 10.75      | 0.00                 | 0                | 0              |
| R213                     | On | 07/11/2019 | Bond Future | 9.59   | Call       |           |           | 1,216.08000        | 1.21608            | 909,810           | 10.77      | 0.00                 | 0                | 0              |
| R213                     | On | 06/02/2020 | Bond Future | 9.27   | Call       |           |           | 1,205.38000        | 1.20538            | 1,058,030         | 9.92       | 0.00                 | 0                | 0              |
| R213                     | On | 06/02/2020 | Bond Future | 9.27   | Put        |           |           | 2,514.18000        | 2.51418            | 2,733,280         | 9.92       | 0.00                 | 0                | 0              |
| R213                     | On | 06/02/2020 | Bond Future | 9.28   | Call       |           |           | 1,229.97000        | 1.22997            | 1,080,640         | 9.93       | 0.00                 | 0                | 0              |
| R213                     | On | 06/02/2020 | Bond Future | 9.28   | Put        |           |           | 2,477.77000        | 2.47777            | 2,694,890         | 9.93       | 0.00                 | 0                | 0              |
| R213                     | On | 06/02/2020 | Bond Future | 9.26   | Call       |           |           | 1,181.09000        | 1.18109            | 1,035,720         | 9.91       | 0.00                 | 0                | 0              |
| R213                     | On | 06/02/2020 | Bond Future | 9.26   | Put        |           |           | 2,550.95000        | 2.55095            | 2,772,030         | 9.91       | 0.00                 | 0                | 0              |
| R213                     | On | 07/05/2020 | Bond Future | 9.01   | Put        |           |           | 4,433.23000        | 4.43323            | 4,690,540         | 9.86       | 0.00                 | 0                | 0              |
| R213                     | On | 07/05/2020 | Bond Future | 9.02   | Call       |           |           | 1,152.73000        | 1.15273            | 1,035,560         | 9.88       | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R213                     | On | 07/05/2020 | Bond Future | 9.02   | Put        |           |           | 4,391.74000        | 4.39174            | 4,647,620         | 9.88       | 0.00                | 0                | 0             |
| R213                     | On | 07/05/2020 | Bond Future | 9.00   | Call       |           |           | 1,112.27000        | 1.11227            | 997,950           | 9.85       | 0.00                | 0                | 0             |
| R213                     | On | 07/05/2020 | Bond Future | 9.00   | Put        |           |           | 4,475.00000        | 4.47500            | 4,733,730         | 9.85       | 0.00                | 0                | 0             |
| R213                     | On | 07/05/2020 | Bond Future | 9.01   | Call       |           |           | 1,132.39000        | 1.13239            | 1,016,650         | 9.86       | 0.00                | 0                | 0             |
| R213                     | On | 06/08/2020 | Bond Future | 9.29   | Call       |           |           | 2,086.57000        | 2.08657            | 1,928,690         | 9.77       | 0.00                | 0                | 0             |
| R213                     | On | 06/08/2020 | Bond Future | 9.29   | Put        |           |           | 4,053.84000        | 4.05384            | 4,275,950         | 9.77       | 0.00                | 0                | 0             |
| R213                     | On | 06/08/2020 | Bond Future | 9.30   | Call       |           |           | 2,113.06000        | 2.11306            | 1,953,930         | 9.78       | 0.00                | 0                | 0             |
| R213                     | On | 06/08/2020 | Bond Future | 9.30   | Put        |           |           | 4,020.81000        | 4.02081            | 4,241,670         | 9.78       | 0.00                | 0                | 0             |
| R213                     | On | 06/08/2020 | Bond Future | 9.31   | Call       |           |           | 2,139.71000        | 2.13971            | 1,979,330         | 9.80       | 0.00                | 0                | 0             |
| R213                     | On | 06/08/2020 | Bond Future | 9.31   | Put        |           |           | 3,988.00000        | 3.98800            | 4,207,610         | 9.80       | 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>1,704,782.80</b> | <b>20</b>        | <b>30,185</b> |
| R214                     | On | 07/11/2019 | Bond Future |        |            | 10.09015  | 70.08283  | 10.01082           | 70.60062           |                   | 14.31      | 0.00                | 0                | 4,316         |
| R214                     | On | 06/02/2020 | Bond Future |        |            | 10.16653  | 71.34667  | 10.08472           | 71.87390           |                   | 14.09      | 0.00                | 0                | 17,220        |
| R214                     | On | 07/05/2020 | Bond Future |        |            | 10.23815  | 69.34457  | 10.15390           | 69.88132           |                   | 14.53      | 0.00                | 0                | 0             |
| R214                     | On | 06/08/2020 | Bond Future |        |            | 10.30766  | 70.63131  | 10.22085           | 71.17807           |                   | 14.09      | 0.00                | 0                | 0             |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>21,536</b> |
| R214                     | On | 07/11/2019 | Bond Future | 10.01  | Call       |           |           | 556.19000          | 0.55619            | 295,620           | 14.33      | 0.00                | 0                | 0             |
| R214                     | On | 07/11/2019 | Bond Future | 10.01  | Put        |           |           | 561.58000          | 0.56158            | 818,800           | 14.33      | 0.00                | 0                | 0             |
| R214                     | On | 07/11/2019 | Bond Future | 10.02  | Call       |           |           | 589.99000          | 0.58999            | 319,140           | 14.35      | 0.00                | 0                | 0             |
| R214                     | On | 07/11/2019 | Bond Future | 10.02  | Put        |           |           | 529.76000          | 0.52976            | 776,700           | 14.35      | 0.00                | 0                | 0             |
| R214                     | On | 07/11/2019 | Bond Future | 10.00  | Call       |           |           | 523.61000          | 0.52361            | 273,330           | 14.31      | 0.00                | 0                | 0             |
| R214                     | On | 07/11/2019 | Bond Future | 10.00  | Put        |           |           | 594.71000          | 0.59471            | 862,220           | 14.31      | 0.00                | 0                | 0             |
| R214                     | On | 06/02/2020 | Bond Future | 9.72   | Call       |           |           | 1,070.03000        | 1.07003            | 895,990           | 13.65      | 0.00                | 0                | 0             |
| R214                     | On | 06/02/2020 | Bond Future | 9.72   | Put        |           |           | 3,500.78000        | 3.50078            | 3,853,970         | 13.65      | 0.00                | 0                | 0             |
| R214                     | On | 06/02/2020 | Bond Future | 9.73   | Call       |           |           | 1,093.89000        | 1.09389            | 917,180           | 13.67      | 0.00                | 0                | 0             |
| R214                     | On | 06/02/2020 | Bond Future | 9.73   | Put        |           |           | 3,456.20000        | 3.45620            | 3,806,720         | 13.67      | 0.00                | 0                | 0             |
| R214                     | On | 06/02/2020 | Bond Future | 9.71   | Call       |           |           | 1,046.36000        | 1.04636            | 874,990           | 13.63      | 0.00                | 0                | 0             |
| R214                     | On | 06/02/2020 | Bond Future | 9.71   | Put        |           |           | 3,545.65000        | 3.54565            | 3,901,510         | 13.63      | 0.00                | 0                | 0             |
| R214                     | On | 07/05/2020 | Bond Future | 9.76   | Call       |           |           | 1,780.38000        | 1.78038            | 1,577,410         | 14.18      | 0.00                | 0                | 0             |
| R214                     | On | 07/05/2020 | Bond Future | 9.76   | Put        |           |           | 4,380.93000        | 4.38093            | 4,714,710         | 14.18      | 0.00                | 0                | 0             |
| R214                     | On | 07/05/2020 | Bond Future | 9.77   | Call       |           |           | 1,806.56000        | 1.80656            | 1,601,610         | 14.20      | 0.00                | 0                | 0             |
| R214                     | On | 07/05/2020 | Bond Future | 9.77   | Put        |           |           | 4,339.18000        | 4.33918            | 4,670,980         | 14.20      | 0.00                | 0                | 0             |
| R214                     | On | 07/05/2020 | Bond Future | 9.75   | Call       |           |           | 1,754.61000        | 1.75461            | 1,553,610         | 14.17      | 0.00                | 0                | 0             |
| R214                     | On | 07/05/2020 | Bond Future | 9.75   | Put        |           |           | 4,423.19000        | 4.42319            | 4,758,940         | 14.17      | 0.00                | 0                | 0             |
| R214                     | On | 06/08/2020 | Bond Future | 9.98   | Call       |           |           | 2,725.41000        | 2.72541            | 2,479,040         | 13.72      | 0.00                | 0                | 0             |
| R214                     | On | 06/08/2020 | Bond Future | 9.98   | Put        |           |           | 4,279.40000        | 4.27940            | 4,579,790         | 13.72      | 0.00                | 0                | 0             |
| R214                     | On | 06/08/2020 | Bond Future | 9.99   | Call       |           |           | 2,756.05000        | 2.75605            | 2,507,980         | 13.73      | 0.00                | 0                | 0             |
| R214                     | On | 06/08/2020 | Bond Future | 9.99   | Put        |           |           | 4,244.42000        | 4.24442            | 4,543,110         | 13.73      | 0.00                | 0                | 0             |
| R214                     | On | 06/08/2020 | Bond Future | 9.97   | Call       |           |           | 2,694.92000        | 2.69492            | 2,450,270         | 13.70      | 0.00                | 0                | 0             |



| Contract Details          |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest    |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|------------------|
| R214                      | On | 06/08/2020 | Bond Future        | 9.97   | Put        |           |           | 4,314.63000        | 4.31463            | 4,616,740         | 13.70      | 0.00                    | 0                | 0                |
| <b>Total R214 Option</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For R214</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>21,536</b>    |
| <b>Total for Bond</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>2,497,765,628.06</b> | <b>54,758</b>    | <b>1,473,349</b> |
| E170                      | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                    | 0                | 0                |
| <b>Total E170 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For E170</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| ES23                      | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                    | 0                | 0                |
| <b>Total ES23 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For ES23</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| 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                |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| 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/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <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 07/11/2019 GOVI                 |        |            | 674.10600 | 674.10600 | 677.66500          | 677.66500          |                   |            | 0.00        | 0                | 219           |
| GOVI On 06/02/2020 GOVI                 |        |            | 686.26200 | 686.26200 | 689.88700          | 689.88700          |                   |            | 0.00        | 0                | 1,220         |
| GOVI On 07/05/2020 GOVI                 |        |            | 698.72900 | 698.72900 | 702.41900          | 702.41900          |                   |            | 0.00        | 0                | 0             |
| GOVI On 06/08/2020 GOVI                 |        |            | 711.69600 | 711.69600 | 715.45400          | 715.45400          |                   |            | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,439</b>  |
| GOVI On 07/11/2019 GOVI                 | 672.91 | Call       |           |           | 47,550.00000       | 4.75500            | 11,960,000        |            | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.91 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.92 | Call       |           |           | 47,450.00000       | 4.74500            | 11,860,000        |            | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.92 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.90 | Call       |           |           | 47,650.00000       | 4.76500            | 12,060,000        |            | 0.00        | 0                | 0             |
| GOVI On 07/11/2019 GOVI                 | 672.90 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/02/2020 GOVI                 | 703.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/02/2020 GOVI                 | 703.14 | Put        |           |           | 132,530.00000      | 13.25300           | 168,780,000       |            | 0.00        | 0                | 0             |
| GOVI On 06/02/2020 GOVI                 | 703.15 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/02/2020 GOVI                 | 703.15 | Put        |           |           | 132,630.00000      | 13.26300           | 168,880,000       |            | 0.00        | 0                | 0             |
| GOVI On 06/02/2020 GOVI                 | 703.13 | 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 | 06/02/2020 | GOVI         | 703.13 | Put        |           |           | 132,430.00000      | 13.24300           | 168,680,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 07/05/2020 | GOVI         | 719.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 07/05/2020 | GOVI         | 719.99 | Put        |           |           | 175,710.00000      | 17.57100           | 212,610,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 07/05/2020 | GOVI         | 720.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 07/05/2020 | GOVI         | 720.00 | Put        |           |           | 175,810.00000      | 17.58100           | 212,710,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 07/05/2020 | GOVI         | 719.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 07/05/2020 | GOVI         | 719.98 | Put        |           |           | 175,610.00000      | 17.56100           | 212,510,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.13 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.13 | Put        |           |           | 126,760.00000      | 12.67600           | 164,340,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.14 | Put        |           |           | 126,860.00000      | 12.68600           | 164,440,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.12 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.12 | Put        |           |           | 126,660.00000      | 12.66600           | 164,240,000       |            | 0.00        | 0                | 0             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,439</b>  |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,439</b>  |
| AL37                     | On | 07/11/2019 | Index Future |        |            | 662.03200 | 662.03200 | 663.23800          | 663.23800          |                   |            | 0.00        | 0                | 0             |
| AL37                     | On | 06/02/2020 | Index Future |        |            | 673.97000 | 673.97000 | 675.20000          | 675.20000          |                   |            | 0.00        | 0                | 0             |
| AL37                     | On | 07/05/2020 | Index Future |        |            | 686.21400 | 686.21400 | 687.46600          | 687.46600          |                   |            | 0.00        | 0                | 0             |
| AL37                     | On | 06/08/2020 | Index Future |        |            | 698.94800 | 698.94800 | 700.22300          | 700.22300          |                   |            | 0.00        | 0                | 0             |
| <b>Total AL37 Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AL37</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AL7T                     | On | 07/11/2019 | Index Future |        |            | 761.84400 | 761.84400 | 764.64300          | 764.64300          |                   |            | 0.00        | 0                | 0             |
| AL7T                     | On | 06/02/2020 | Index Future |        |            | 775.58200 | 775.58200 | 778.43300          | 778.43300          |                   |            | 0.00        | 0                | 0             |
| AL7T                     | On | 07/05/2020 | Index Future |        |            | 789.67200 | 789.67200 | 792.57400          | 792.57400          |                   |            | 0.00        | 0                | 0             |
| AL7T                     | On | 06/08/2020 | Index Future |        |            | 804.32600 | 804.32600 | 807.28200          | 807.28200          |                   |            | 0.00        | 0                | 0             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ALBI                     | On | 07/11/2019 | Index Future |        |            | 681.69900 | 681.69900 | 685.13600          | 685.13600          |                   |            | 0.00        | 0                | 177           |
| ALBI                     | On | 06/02/2020 | Index Future |        |            | 693.99300 | 693.99300 | 697.49300          | 697.49300          |                   |            | 0.00        | 0                | 371           |
| ALBI                     | On | 07/05/2020 | Index Future |        |            | 706.60000 | 706.60000 | 710.16300          | 710.16300          |                   |            | 0.00        | 0                | 0             |
| ALBI                     | On | 06/08/2020 | Index Future |        |            | 719.71300 | 719.71300 | 723.34200          | 723.34200          |                   |            | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>548</b>    |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>548</b>    |
| IGOV                     | On | 07/11/2019 | Index Future |        |            | 259.02600 | 259.02600 | 259.38700          | 259.38700          |                   |            | 0.00        | 0                | 290           |
| IGOV                     | On | 06/02/2020 | Index Future |        |            | 263.76100 | 263.76100 | 264.12900          | 264.12900          |                   |            | 0.00        | 0                | 1,011         |
| IGOV                     | On | 07/05/2020 | Index Future |        |            | 268.61600 | 268.61600 | 268.99100          | 268.99100          |                   |            | 0.00        | 0                | 11            |
| IGOV                     | On | 06/08/2020 | Index Future |        |            | 273.66300 | 273.66300 | 274.04400          | 274.04400          |                   |            | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,312</b>  |

| Contract Details                        | Strike | 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>1,312</b>     |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>1,860</b>     |
| JIBAR F On 18/12/2019 Jibar Future      |        |            | 7.13000   | 92.87000  | 7.13000            | 92.87000           |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 95.48000  | 95.48000  | 95.40000           | 95.40000           |                   |            |  | 0.00                    | 0                | 51               |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>51</b>        |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>51</b>        |
| <b>Total for Interest Rate Swap</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>51</b>        |
| <b>Total for Derivatives :</b>          |        |            |           |           |                    |                    |                   |            |  | <b>2,497,765,628.06</b> | <b>54,758</b>    | <b>1,476,699</b> |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 99.99791           |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AA06 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AA06</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AA06/JI On 15/04/2021 Spot Bond         |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AA06/JIBAR SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AA06/JIBAR</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AA07 On 15/04/2021 Spot Bond            |        |            | 8.27500   | 102.17827 | 8.27500            | 102.15564          |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AA07 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AA07</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AB01/R On 24/11/2020 Spot Bond          |        |            | 10.00000  | 110.90900 | 10.00000           | 110.88000          |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AB01/R186 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AB01/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AB014L On 19/11/2019 Spot Bond          |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AB014U SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AB014U</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AB015L On 19/11/2019 Spot Bond          |        |            | 10.84000  | 105.01206 | 10.84000           | 104.98101          |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AB015U SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AB015U</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AB016L On 05/02/2020 Spot Bond          |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AB016U SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AB016U</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AB017L On 05/02/2020 Spot Bond          |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                    | 0                | 0                |
| <b>Total AB017U SPOT</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total For AB017U</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| AB018L On 04/09/2020 Spot Bond          |        |            | 11.37000  | 101.92772 | 11.37000           | 101.89676          |                   |            |  | 0.00                    | 0                | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total AB018U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB018U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB019L On 04/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB019U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB019U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB020L On 03/09/2022 Spot Bond |        |            | 11.81000  | 102.03797 | 11.81000           | 102.00582          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB020U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB020U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB021L On 03/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB021U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB021U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB023L On 05/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB023U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB023U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB024L On 05/05/2021 Spot Bond |        |            | 100.00000 | 38.46225  | 100.00000          | 38.37667           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB024U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB024U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB025L On 20/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB025U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB025U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB026L On 20/08/2021 Spot Bond |        |            | 100.00000 | 34.64531  | 100.00000          | 34.56905           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB026U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB026U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB028L On 17/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB028U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB028U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB029L On 25/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB029U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB029U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB030L On 14/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB030U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB030U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB031L On 30/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB031U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB031U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB032L On 29/09/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total AB032U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AB032U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AB033L On 29/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AB033U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AB033U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AB034L On 11/04/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AB034U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AB034U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 4.89000   | 4.89000   | 4.89000            | 286.39877          |                   |            |  | 0.00        | 0                | 20,000,000        |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000</b> |
| ABF19L On 21/04/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABF19U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABF19U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABFN0: On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.59261          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABFN08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABFN08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABFN0: On 17/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.28149          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABFN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABFN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABFN1: On 14/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.22757          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ABFN13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABFN13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABFN1: On 14/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.05061          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.43471          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.19910          |                   |            |  | 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 26/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.70638          |                   |            |  | 0.00        | 0                | 0                 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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>           |
| ABFN21 On 30/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.73146          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN2 On 30/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.56693          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN21 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 103.67899          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN22 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 105.32307          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN23 On 17/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.57050          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN24 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.89239          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN25 On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 102.40729          |                   |            |  | 0.00        | 0                  | 70,000,000         |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>70,000,000</b>  |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>70,000,000</b>  |
| ABFN26 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.73612          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN27 On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69271          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN28 On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.01449          |                   |            |  | 0.00        | 600,000,000        | 300,000,000        |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| ABFN29 On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.89777          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN30 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.78933          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ABFN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.01573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.16297          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14349          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49414          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.46725          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 23/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN4: On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN4: On 16/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.12899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN4: On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 101.14516          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN4: On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47756          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total ABFN43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN4 On 14/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.48581          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN4 On 14/10/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.49174          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK10 On 14/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.11305          |                   |            |  | 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>           |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.29204          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK6 On 05/06/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.56332          |                   |            |  | 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>           |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.11699          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABK9 On 18/11/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.89273          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABK9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 6.52000   | 6.52000   | 6.52000            | 152.21027          |                   |            |  | 0.00        | 0                | 272,000,000        |
| <b>Total ABKI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>272,000,000</b> |
| <b>Total For ABKI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>272,000,000</b> |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 100.00000 | 79.02846  | 100.00000          | 78.84657           |                   |            |  | 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 |        |            | 6.83000   | 6.83000   | 6.83000            | 132.30348          |                   |            |  | 0.00        | 0                | 26,800,000         |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>26,800,000</b>  |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>26,800,000</b>  |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 28.33988  | 100.00000          | 28.27465           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 8.05000   | 8.05000   | 8.05000            | 126.71859          |                   |            |  | 0.00        | 0                | 4,400,000          |

| 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 ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,400,000</b>   |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,400,000</b>   |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 11.13625  | 100.00000          | 11.11049           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABKS1 On 05/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 94.47752           |                   |            |  | 0.00        | 208,560,000        | 104,280,000        |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>208,560,000</b> | <b>104,280,000</b> |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>208,560,000</b> | <b>104,280,000</b> |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 4.20000   | 203.97379 | 4.20000            | 203.93257          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 4.25000   | 4.25000   | 4.25000            | 130.91174          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.52000   | 4.52000   | 4.52000            | 173.64802          |                   |            |  | 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  |        |            | 4.21000   | 4.21000   | 4.21000            | 216.76685          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN67 On 28/02/2023 Spot Bond  |        |            | 9.13500   | 9.13500   | 9.13500            | 97.50444           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN79 On 21/12/2026 Spot Bond  |        |            | 9.90500   | 9.90500   | 9.90500            | 106.89704          |                   |            |  | 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  |        |            | 7.79500   | 7.79500   | 7.79500            | 99.29121           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ABN80 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN80</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN87 On 21/12/2026 Spot Bond  |        |            | 10.45000  | 10.45000  | 10.45000           | 104.15200          |                   |            |  | 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>           |
| ABS11 On 09/04/2021 Spot Bond  |        |            | 7.82000   | 102.83952 | 7.82000            | 102.81796          |                   |            |  | 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  |        |            | 7.70000   | 100.58573 | 7.70000            | 100.56509          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value              | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|----------------------|
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| ABS12/ On 14/05/2020 Spot Bond |        |            | 9.20000   | 99.83328  | 9.20000            | 99.80888           |                   |                           | 0.00               | 0                 | 0                    |
| <b>Total ABS12/R207 SPOT</b>   |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS12/R207</b>    |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 8.50000   | 102.41169 | 8.50000            | 102.38852          |                   |                           | 0.00               | 0                 | 0                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 7.85000   | 101.26289 | 7.85000            | 101.24171          |                   |                           | 0.00               | 0                 | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 8.45500   | 103.29203 | 8.45500            | 103.26879          |                   |                           | 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  |        |            | 8.70000   | 107.67008 | 8.70000            | 107.64517          |                   |                           | 0.00               | 0                 | 0                    |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 9.25000   | 107.57732 | 9.25000            | 107.55088          |                   |                           | 0.00               | 0                 | 1,500,000,000        |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>1,500,000,000</b> |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>1,500,000,000</b> |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 8.49500   | 105.46555 | 8.49500            | 105.44145          |                   |                           | 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   |        |            | 7.90000   | 103.69406 | 7.90000            | 103.67211          |                   |                           | 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   |        |            | 9.13000   | 99.68008  | 9.13000            | 99.65564           |                   | 913,000,000,000.00        | 100,000,000        | 50,000,000        |                      |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>913,000,000,000.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |                      |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   | <b>913,000,000,000.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |                      |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 10.32322  | 100.00000          | 10.30024           |                   |                           | 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  |        |            | 3.74000   | 3.74000   | 3.74000            | 298.40204          |                   |                           | 0.00               | 0                 | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>          | <b>0</b>             |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 3.53000   | 159.59122 | 3.53000            | 159.56191          |                   |                           | 0.00               | 0                 | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| ABT01L On 12/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABT01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABT02L On 10/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABT02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABT02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABT03L On 28/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABT03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABT03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 11.35000  | 11.35000  | 11.35000           | 101.97702          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL08€ On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.19828          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09€ On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 8.12000   | 8.12000   | 8.12000            | 101.48404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 240.47849          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 240.48236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.14251          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 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>      |
| ACL145 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.14627          |                   |            |  | 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>      |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33554          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.16731          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19234          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19234          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 163.38107          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL204 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 166.18902          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 98.75798           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13132          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL218 On 11/05/2020 Spot Bond |        |            |           |           | 0.00000            | 99.86006           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL220 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12631          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL222 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10762          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.86820          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 103.10652          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.74614          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.75651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AGL01 On 29/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.73363          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AGL02 On 11/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.45002          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.18804          |                   |            |  | 0.00        | 0                | 39,200,000    |



| 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 AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>39,200,000</b> |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>39,200,000</b> |
| AGT02 On 28/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.90932          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AGT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AGT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF2A: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41404          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF2B: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17080          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF2C: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21631          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF2C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF2C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40683          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3A: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40440          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43104          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3B: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45765          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54452          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57100          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF5A On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.23265          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF5A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF5A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.78559          |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 9.32500   | 103.71851 | 9.32500            | 103.69282          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF5A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF5B On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.84781          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF5C On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.93074          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF5D On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.51088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF5D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF5D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF6A On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.66367          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF6A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF6A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF6A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68356          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF6B On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.70741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF6B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF6B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF6C On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.73922          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF6D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.96194          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF6D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF6D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHL01L On 15/04/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 15/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| AHL1B: On 15/12/2051 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded  | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| <b>Total AHL1BU SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AHL1BU</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.19000   | 107.49554 | 9.19000            | 107.46916          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 8.82500   | 105.60420 | 8.82500            | 105.57941          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 10.90500  | 98.76507  | 10.90500           | 98.73657           |                   |                           | 0.00              | 0                 | 0             |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 4.67000   | 175.62126 | 4.67000            | 175.58356          |                   | 280,200,000,000.00        | 60,000,000        | 30,000,000        |               |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>280,200,000,000.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |               |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   | <b>280,200,000,000.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |               |
| APF01L On 31/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total APF01U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For APF01U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.37129          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| APF05 On 24/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.15669          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total APF05 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For APF05</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.29294          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.00543          |                   |                           | 0.00              | 0                 | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF08 On 24/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.68031           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.28862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF10 On 11/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.32868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF11 On 16/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.12094          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS167L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS167U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS167U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS168L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS168U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS168U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS221L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS221U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS221U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS224L On 24/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS224U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS224U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS248L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS248U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS248U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS249L On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total AS249U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS249U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS266L On 21/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS266U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS266U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS288L On 31/03/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS288U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS288U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS294L On 21/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS294U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS294U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS334L On 10/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS334U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS334U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS343L On 12/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS343U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS343U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS345L On 17/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS345U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS345U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS347L On 27/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS347U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS347U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS349L On 23/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS349U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS349U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS350L On 28/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS350U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS350U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS367L On 08/09/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS367U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS367U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS377L On 12/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS377U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS377U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02L On 07/12/2033 Spot Bond |        |            | 4.46000   | 235.12831 | 4.46000            | 235.07916          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest    |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| <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>         |
| ASN03 On 10/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.85569           |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN036 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN036</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN03 On 07/12/2033 Spot Bond |        |            | 4.47500   | 210.75034 | 4.47500            | 210.70618          |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN04 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN05 On 22/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.34238          |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN05 On 28/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.19352          |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN06 On 30/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.14361          |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN06 On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN06 On 07/02/2020 Spot Bond |        |            |           |           | 0.00000            | 99.95532           |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN07 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.28047          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.09259          |                   |            |  | 0.00        | 0                 | 0                |
| <b>Total ASN080 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| <b>Total For ASN080</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>         |
| ASN08 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.72733          |                   |            |  | 0.00        | 16,000,000        | 4,000,000        |
| <b>Total ASN083 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>16,000,000</b> | <b>4,000,000</b> |
| <b>Total For ASN083</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>16,000,000</b> | <b>4,000,000</b> |
| ASN08 On 03/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.69958          |                   |            |  | 0.00        | 0                 | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| ASN087 On 01/10/2020 Spot Bond |        |            |           |           | 0.00000            | 145.50970          |                   |            |  | 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>      |
| ASN091 On 16/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN092 On 21/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.35920          |                   |            |  | 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>      |
| ASN096 On 10/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.86243           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN099 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 91.42624           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN111 On 02/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.56967          |                   |            |  | 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>      |
| ASN113 On 07/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.38456          |                   |            |  | 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>      |
| ASN115 On 10/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN121 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.44083          |                   |            |  | 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>      |
| ASN134 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.42841          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN135 On 05/03/2021 Spot Bond |        |            |           |           | 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>      |
| ASN135 On 31/01/2022 Spot Bond |        |            | 4.26000   | 157.13545 | 4.26000            | 157.10352          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14(On 30/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN140 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN140</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14(On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.00272          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN143 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN143</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14(On 28/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN144 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN144</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14(On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 87.31219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN145 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN145</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14(On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02409          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN146 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN146</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14(On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN147 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN147</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14(On 31/01/2022 Spot Bond |        |            | 4.30500   | 156.98562 | 4.30500            | 156.95352          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN149 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN149</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15(On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 55.75564           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN150 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN150</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15(On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.60455          |                   |            |  | 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 31/03/2028 Spot Bond |        |            | 5.16000   | 165.74374 | 5.16000            | 165.70599          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN156 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN156</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15(On 06/07/2021 Spot Bond |        |            |           |           | 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 ASN157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN157 On 27/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN160 On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92942           |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.89576          |                   |            |  | 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 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN164 On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN165 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.85251          |                   |            |  | 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>      |
| ASN170 On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN173 On 02/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50008          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN175 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN177 On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN180 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25714          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN190 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26097          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total ASN190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89847          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN19: On 31/01/2038 Spot Bond |        |            | 4.85000   | 100.83348 | 4.85000            | 100.81142          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06779          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07802          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13376          |                   |            |  | 0.00        | 0                | 4,300,000        |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,300,000</b> |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,300,000</b> |
| ASN20: On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 102.00417          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN20: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.18751          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN21: On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.59014          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN21: On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.65036          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN24: On 09/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.38949          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN25: On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.55770          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN26: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25465          |                   |            |  | 0.00        | 0                | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total ASN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN27·On 20/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.07403          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN274·On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.77112           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN278·On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 101.89691          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN280·On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.84366          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN280·On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.32206          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN290·On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99650          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN300·On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12385          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN310·On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.32921          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN310·On 17/01/2020 Spot Bond |        |            |           |           | 0.00000            | 105.02192          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN314·On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.35181          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total ASN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For ASN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| ASN315·On 30/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.14506          |                   |            |  | 0.00        | 0                | 14,200,000,000        |
| <b>Total ASN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,200,000,000</b> |
| <b>Total For ASN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,200,000,000</b> |
| ASN316·On 30/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.78656          |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total ASN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN317</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN317 On 31/03/2029 Spot Bond |        |            | 4.48500   | 4.48500   | 4.48500            | 93.39750           |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN318</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN318 On 28/02/2033 Spot Bond |        |            | 4.66500   | 4.66500   | 4.66500            | 90.32968           |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN319</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08493          |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN327</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18358          |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN328</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN333 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86096           |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN333 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN333</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN333 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.09016          |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN335 On 31/01/2038 Spot Bond |        |            | 4.61000   | 104.23600 | 4.61000            | 104.21386          |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN337</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN347 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13626          |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN341</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN341 On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.85049           |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN342 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN342</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN342 On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.85049           |                   |            | 0.00        | 0                | 0                 |
| <b>Total ASN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ASN344</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ASN344 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06773          |                   |            | 0.00        | 0                | 36,500,000        |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,500,000</b> |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,500,000</b> |
| ASN357 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12381          |                   |            | 0.00        | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN351 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN351</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN354 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN354</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN358 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN358</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN36 On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.62668          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN365 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN365</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN36 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16639          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN369 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN369</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN37 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN373 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN373</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN37 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77834          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN374 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN374</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16709          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN381 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN381</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18451          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN383 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN383</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18451          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN75 On 20/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN75U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN75U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW18 On 05/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.95848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW19 On 05/12/2020 Spot Bond |        |            | 8.04500   | 105.54656 | 8.04500            | 105.52382          |                   |            |  | 0.00        | 0                | 1,000,000,000 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,000,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 8.07000   | 103.68862 | 8.07000            | 103.66608          |                   |            | 322,800,000,000.00        | 40,000,000        | 20,000,000           |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>322,800,000,000.00</b> | <b>40,000,000</b> | <b>20,000,000</b>    |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            | <b>322,800,000,000.00</b> | <b>40,000,000</b> | <b>20,000,000</b>    |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 101.06859 | 9.30000            | 101.04335          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.20069          |                   |            | 0.00                      | 0                 | 20,000,000           |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>20,000,000</b>    |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>20,000,000</b>    |
| BAW25 On 08/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.32681          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAW26 On 11/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW26U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW26U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAW27 On 11/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW27U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW27U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.50203          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.78073          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAW30 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.37905          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW30</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAW31 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.80793          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAW31 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAW31</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.46165          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| BAYA58 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.11023          |                   |            | 0.00                      | 0                 | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BAYA58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA60 On 30/06/2020 Spot Bond |        |            | 11.42000  | 11.42000  | 11.42000           | 104.87604          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA61 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17473          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA62 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.10675          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA63 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 103.02969          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11644          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA65 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.75225          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA66 On 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 11.22500  | 11.22500  | 11.22500           | 100.92975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA68 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04387          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA70 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04387          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA71 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04387          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 11.96000  | 11.96000  | 11.96000           | 102.13526          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA72 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.50823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA73 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA74 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34410          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34416          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA76 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 31/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.40669          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 103.98056          |                   |            |  | 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>      |
| BAYB10 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.45505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB11 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB12 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB14 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28514          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest  |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------|
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYB15 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95255          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYB16 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28578          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28578          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYB18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28578          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYD19 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYD21 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYD31 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYD51 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BAYD61 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BAYD6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BAYD6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BC125 On 30/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.36493          |                   |            |  | 0.00        | 0                | 0              |
| <b>Total BC125 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For BC125</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| BCJ15 On 09/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.87375           |                   |            |  | 0.00        | 0                | 10,000,000,000 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-----------------------|
| <b>Total BCJ15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>10,000,000,000</b> |
| <b>Total For BCJ15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>10,000,000,000</b> |
| BCJ16 On 08/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.27598          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BCJ16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BCJ16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.90500   | 8.90500   | 8.90500            | 95.79787           |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BD302L On 18/04/2028 Spot Bond |        |            | 100.00000 | 8.56639   | 100.00000          | 8.54744            |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BD302U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BD302U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BDX21 On 05/08/2033 Spot Bond  |        |            |           |           | 0.00000            | 99.99973           |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BDX31 On 05/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.47203          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BDX31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BDX31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BG1A7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BG1A7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BGL01 On 19/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.25508          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BGL02 On 19/11/2019 Spot Bond  |        |            | 8.78000   | 105.08887 | 8.78000            | 105.06368          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BGL03 On 05/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.55581          |                   |            |  | 0.00        | 40,000,000        | 20,000,000            |
| <b>Total BGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>     |
| <b>Total For BGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>     |
| BGL04 On 05/02/2020 Spot Bond  |        |            | 8.22500   | 102.91461 | 8.22500            | 102.89190          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BGL05 On 04/09/2020 Spot Bond  |        |            | 9.92000   | 103.05672 | 9.92000            | 103.02931          |                   |            |  | 0.00        | 0                 | 0                     |
| <b>Total BGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| <b>Total For BGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>              |
| BGL06 On 04/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.35245          |                   |            |  | 0.00        | 0                 | 55,800,000            |

| 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 BGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>55,800,000</b>    |
| <b>Total For BGL06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>55,800,000</b>    |
| BGL07 On 03/09/2022 Spot Bond |        |            | 9.82500   | 106.83834 | 9.82500            | 106.81020          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL08 On 03/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.80197          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL09 On 29/09/2020 Spot Bond |        |            | 9.62000   | 102.66140 | 9.62000            | 102.63491          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL10 On 05/05/2021 Spot Bond |        |            |           |           | 0.00000            | 103.34856          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL11 On 05/05/2021 Spot Bond |        |            | 10.40000  | 102.78239 | 10.40000           | 102.75377          |                   |            | 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 |        |            |           |           | 0.00000            | 106.21611          |                   |            | 0.00        | 160,000,000        | 1,105,000,000        |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>160,000,000</b> | <b>1,105,000,000</b> |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>160,000,000</b> | <b>1,105,000,000</b> |
| BGL13 On 20/08/2021 Spot Bond |        |            | 8.82500   | 107.18361 | 8.82500            | 107.15846          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL14 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 104.12251          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 105.52059          |                   |            | 0.00        | 20,000,000         | 10,000,000           |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>    |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>    |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 102.08146          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 105.60803          |                   |            | 0.00        | 0                  | 0                    |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.90767          |                   |            | 0.00        | 0                  | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.31833          |                   |            |  | 0.00        | 0                    | 60,200,000         |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>60,200,000</b>  |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>60,200,000</b>  |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 108.76818          |                   |            |  | 0.00        | 1,044,961,200        | 776,240,300        |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,044,961,200</b> | <b>776,240,300</b> |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,044,961,200</b> | <b>776,240,300</b> |
| BID07 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.34008          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.09811          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90192           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.78584           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID11 On 15/11/2023 Spot Bond |        |            | 8.56500   | 103.23196 | 8.56500            | 103.20843          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID12 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31799          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12785          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17047          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17363          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03734          |                   |            |  | 0.00        | 0                    | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BNPP0:On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 95.98151           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BNPP0:On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.97204          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BNPP04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BNPP04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF0:On 22/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.00264          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF0:On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.42419          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF0:On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96184          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1:On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44324          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1:On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1:On 22/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1:On 23/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.27165          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1:On 23/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2A1:On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BS2A1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2A1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2A2:On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BS2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2B1L On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BS2B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2C1L On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BS2C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.96262          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ21 On 27/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.95185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ1 On 10/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.86886           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.85760           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ2 On 19/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX161L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX161U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX161U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX162L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX162U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX162U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX163L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX163U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX163U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX164L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX164U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX164U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BYA68L On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total BYA68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BYA68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BYB10L On 30/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BYB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BYB10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL20 On 14/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.92924          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CBL20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL22 On 06/05/2020 Spot Bond  |        |            | 8.14000   | 100.18369 | 8.14000            | 100.15124          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CBL22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL24 On 02/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.30282          |                   |            |  | 0.00        | 300,000,000        | 150,000,000        |
| <b>Total CBL24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| <b>Total For CBL24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| CBL26 On 06/05/2021 Spot Bond  |        |            | 8.14500   | 104.10842 | 8.14500            | 104.08583          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CBL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL27 On 12/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.63308          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CBL27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL28 On 21/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.75039          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CBL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CBL29 On 30/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.13547          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CBL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CBL29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CCT01 On 23/06/2023 Spot Bond  |        |            | 9.87500   | 112.69622 | 9.87500            | 112.66655          |                   |            |  | 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  |        |            | 9.65000   | 111.80444 | 9.65000            | 111.77566          |                   |            |  | 0.00        | 0                  | 600,000,000        |
| <b>Total CCT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,000</b> |
| <b>Total For CCT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond  |        |            | 9.88000   | 106.79408 | 9.88000            | 106.76579          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CCT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CCT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CCT04 On 17/07/2027 Spot Bond  |        |            | 9.94000   | 104.28290 | 9.94000            | 104.25540          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35530 | 10.00000           | 111.32620          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR21 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.56175          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR24 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13197          |                   |            |  | 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>      |
| CGR27 On 25/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.14043          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR29 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61317          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR32 On 21/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.43577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR33 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26434          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR38 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.77269           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR39 On 04/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR39U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR39U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR40 On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR40U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR40U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR41 On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.21049          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR42 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02964          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR43 On 08/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.91527           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR44 On 05/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.85309          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR44 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR44</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR45 On 30/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.16500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CL567L On 12/11/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CL567U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CL567U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CL568L On 07/12/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CL568U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CL568U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CL569L On 24/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CL569U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CL569U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CL570L On 30/05/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CL570U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CL570U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CL571L On 26/03/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CL571U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CL571U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA2U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLC1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 103.46232          |                   |            |  | 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   | 153.96775 | 3.14000            | 153.86431          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 4.23000   | 4.23000   | 4.23000            | 150.27670          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN313 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.77554           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 14/11/2022 Spot Bond |        |            | 10.41500  | 97.57843  | 10.41500           | 97.55152           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 20/03/2023 Spot Bond |        |            | 10.93500  | 98.87495  | 10.93500           | 98.84604           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25724          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN318 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.78037           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| CLN34 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56498          |                   |            |  | 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>      |
| CLN36 On 20/03/2024 Spot Bond |        |            | 9.59500   | 104.68396 | 9.59500            | 104.65701          |                   |            |  | 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>      |
| CLN36 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97257           |                   |            |  | 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>      |
| CLN36 On 20/03/2024 Spot Bond |        |            | 11.73500  | 105.80509 | 11.73500           | 105.77195          |                   |            |  | 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>      |
| CLN36 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97145           |                   |            |  | 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>      |
| CLN37 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20097          |                   |            |  | 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>      |
| CLN37 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 108.94427          |                   |            |  | 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>      |
| CLN37 On 20/03/2021 Spot Bond |        |            | 8.42000   | 103.11000 | 8.42000            | 103.08664          |                   |            |  | 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>      |
| CLN37 On 20/03/2024 Spot Bond |        |            | 10.98000  | 99.87360  | 10.98000           | 99.84428           |                   |            |  | 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>      |
| CLN38 On 20/09/2024 Spot Bond |        |            | 11.00000  | 101.39225 | 11.00000           | 101.36242          |                   |            |  | 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>      |
| CLN38 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.24189          |                   |            |  | 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>      |
| CLN38 On 20/09/2024 Spot Bond |        |            | 11.52500  | 103.38312 | 11.52500           | 103.35130          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN384 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35140          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11746          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN386 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21260          |                   |            |  | 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 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.26509          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN394 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30195          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN396 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN397 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.78809           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.78930           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN399 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.12371          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN400 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 98.54799           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN406 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.12993          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN407 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.82468          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN409 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 102.70392          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.49870          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.04680          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.83012          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.29170          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.53693          |                   |            |  | 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 23/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.20606          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.35389          |                   |            |  | 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 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 104.32716          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.26481          |                   |            |  | 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 |        |            |           |           | 0.00000            | 108.11800          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            |           |           | 0.00000            | 106.93600          |                   |            |  | 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 |        |            |           |           | 0.00000            | 108.22400          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.36533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN425 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 106.40000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN426 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.61446          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN429 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 149.14000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN430 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 108.81400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN431 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 109.49800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN432 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 110.09700          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN433 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 148.16000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN434 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.23578          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN436 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17978          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | 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 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.90423          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN439 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 150.67000          |                   |            |  | 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 24/05/2021 Spot Bond |        |            | 8.32000   | 109.41996 | 8.32000            | 109.39573          |                   |            |  | 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 31/01/2022 Spot Bond |        |            | 4.53000   | 156.23913 | 4.53000            | 156.20626          |                   |            |  | 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 |        |            | 6.50000   | 117.50795 | 6.50000            | 117.47711          |                   |            |  | 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 |        |            | 6.74000   | 116.17059 | 6.74000            | 116.13938          |                   |            |  | 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 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.39384          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.94883          |                   |            |  | 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 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.37122          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN458 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.69661          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total CLN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For CLN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| CLN460 On 15/02/2022 Spot Bond |        |            |           |           | 0.00000            | 102.30000          |                   |            |  | 0.00        | 0                | 5,600,000        |
| <b>Total CLN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,600,000</b> |
| <b>Total For CLN461</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,600,000</b> |
| CLN461 On 16/02/2022 Spot Bond |        |            | 9.59000   | 105.35474 | 9.59000            | 105.32792          |                   |            |  | 0.00        | 0                | 0                |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total CLN462 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN462</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN462 On 13/03/2022 Spot Bond |        |            | 9.34500   | 102.91636 | 9.34500            | 102.89054          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN464 On 14/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17533          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN465 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.89928          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN467 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN467</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN467 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.85962          |                   |            |  | 0.00        | 2,100,000,000        | 1,400,000,000        |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,100,000,000</b> | <b>1,400,000,000</b> |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,100,000,000</b> | <b>1,400,000,000</b> |
| CLN468 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.86438          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN469 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.12530          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN472 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.90300          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN475</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN475 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.24818          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN476 On 29/11/2021 Spot Bond |        |            | 100.00000 | 30.39027  | 100.00000          | 30.32338           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN477 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN480 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.89526          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total CLN481 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For CLN481</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| CLN481 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.00812          |                   |            |  | 0.00        | 0                    | 0                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN482 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN482</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN482 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 103.40973          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN483 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN483</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN483 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.91137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN484 On 02/12/2021 Spot Bond |        |            | 8.52000   | 106.25477 | 8.52000            | 106.23056          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN485 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.63094          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN486 On 07/12/2021 Spot Bond |        |            | 12.02500  | 106.32834 | 12.02500           | 106.52173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN487</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN487 On 28/07/2022 Spot Bond |        |            | 8.82500   | 103.25916 | 8.82500            | 103.23493          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN488 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98648          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN489 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.86012          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN490 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24718          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN493 On 07/06/2022 Spot Bond |        |            | 11.02000  | 106.67971 | 11.02000           | 106.82182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN494</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN494 On 29/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.59468          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN495 On 04/09/2024 Spot Bond |        |            | 9.22500   | 104.95016 | 9.22500            | 104.92416          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 103.01818          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN498 On 08/06/2022 Spot Bond |        |            |           |           | 0.00000            | 103.72027          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN499 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.89289          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN499</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN500 On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.60928          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN500 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN500</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN501 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62510          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64855          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN503 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64855          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN505 On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.27617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN506 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.66084          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN508 On 24/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.91703          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN510 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.61490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 97.30655           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN511 On 15/09/2022 Spot Bond |        |            | 9.96000   | 102.59942 | 9.96000            | 101.37117          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN516 On 30/10/2022 Spot Bond |        |            | 10.01000  | 101.78235 | 10.01000           | 100.16025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN517 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.82977          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN518 On 30/06/2022 Spot Bond |        |            | 9.60000   | 100.64756 | 9.60000            | 100.61789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN519 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN520 On 17/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.13343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN521 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN521</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN521 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.67406          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN522 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.81623           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN523 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN523</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN523 On 09/09/2022 Spot Bond |        |            | 9.20000   | 101.44354 | 9.20000            | 101.41847          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN524 On 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27781          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN525 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 105.28468          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN527 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.87625          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN528 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.70203          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN529 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN529</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN529 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25807          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN530 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.31223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN531 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 103.35769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN532 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN533 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.44548          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN534 On 18/07/2025 Spot Bond |        |            | 10.13000  | 10.13000  | 10.13000           | 103.99837          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN535 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 98.52320           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN536 On 25/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN537 On 16/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.07875          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN538 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN538 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49072          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total CLN539 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN539</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54( On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51526          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 20/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 113.94100          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 30/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.64506          |                   |            |  | 0.00        | 0                | 14,200,000,000        |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,200,000,000</b> |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,200,000,000</b> |
| CLN54 On 07/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 108.50800          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN543 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN543</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 20/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.93842          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN544 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN544</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 17/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.50762          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 21/08/2026 Spot Bond  |        |            | 9.60000   | 104.12862 | 9.60000            | 104.10210          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN546 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN546</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 29/03/2025 Spot Bond  |        |            | 9.65000   | 102.76662 | 9.65000            | 102.74001          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN547 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN547</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 12/11/2025 Spot Bond  |        |            | 9.74000   | 101.71717 | 9.74000            | 101.69088          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN548 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN548</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN54 On 07/12/2025 Spot Bond  |        |            | 4.53000   | 4.53000   | 4.53000            | 104.95600          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN549 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN549</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 256.25170          |                   |            |  | 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 07/12/2025 Spot Bond  |        |            | 4.53000   | 4.53000   | 4.53000            | 104.95510          |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN550 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN550</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN550 On 03/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.56200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN551 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN551</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN551 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 116.79900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN552 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN552</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN552 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN553 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN553</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN553 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN554 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN554</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN554 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.66172          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN555 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN555</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN555 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.76006           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84008           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN557 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75230          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN558 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN559 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 119.44300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN560 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85894           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN561 On 12/11/2025 Spot Bond |        |            | 10.16000  | 99.88966  | 10.16000           | 99.81166           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN562 On 12/11/2025 Spot Bond |        |            | 9.60000   | 102.41920 | 9.60000            | 102.32727          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN563 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93038           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN564 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75439          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN565 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56614          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52785          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN567 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN567</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86460           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN568 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.80082           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN569 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN569</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN569 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.79869           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN570 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN570</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN570 On 12/11/2025 Spot Bond |        |            | 9.83000   | 100.56608 | 9.83000            | 100.48435          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN571 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.83443           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN572 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 99.80767           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN573 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN573</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN573 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86411           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN574 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22281          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN575 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.96400          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN576 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN576</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN576 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26074          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN577 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.43322          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN578 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85312          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN579 On 10/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.75060          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN580 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN580</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN580 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86246           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN581 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.58120          |                   |            |  | 0.00        | 0                | 27,500,000,000        |
| <b>Total CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,500,000,000</b> |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,500,000,000</b> |
| CLN582 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.36875          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN583 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40683          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN584 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.48276          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| CLN585 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.03161          |                   |            |  | 0.00        | 0                | 0                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN586 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.37850          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14827          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN588 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN588</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN588 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16775          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN589 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.35116          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN590 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.43365          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN591 On 05/12/2026 Spot Bond |        |            | 4.72000   | 123.55876 | 4.72000            | 100.80820          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN592 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.73295          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN593 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN593 On 07/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.45404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN594 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN594</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN594 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92242          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN595 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.73295          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN596 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 101.67032          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN597 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.82101          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total CLN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN598 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29939          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16775          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN601 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16775          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN602 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47052          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN603 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 102.16286          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN604 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99990           |                   |            |  | 0.00        | 260,000,000        | 130,000,000        |
| <b>Total CLN604 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>130,000,000</b> |
| <b>Total For CLN604</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>130,000,000</b> |
| CLN605 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.95979          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN606 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.61242          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN607 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46938          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN608 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.66590          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN608 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN609 On 30/04/2023 Spot Bond |        |            | 9.32000   | 100.17437 | 9.32000            | 100.14945          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN610 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 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 23/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.29947          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN610 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN610</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN611( On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60947          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN611 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN611</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN612( On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.19302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN612 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN612</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN613( On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08762          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN613 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN613</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN614( On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85364          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN614 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN614</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN615( On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64402          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN615 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN615</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN616( On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 100.78436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN616 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN616</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN617( On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57056          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN617 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN617</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN618( On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51615          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN618 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN618</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN619( On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19810          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN619 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN619</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN620( On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11643          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN620 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN620</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN621( On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11624          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility             | Value                        | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------|------------------------------|-----------------------|-----------------------|
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| CLN621 On 28/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                        | 0.00                         | 0                     | 2,500,000,000         |
| <b>Total CLN622 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>2,500,000,000</b>  |
| <b>Total For CLN622</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>2,500,000,000</b>  |
| CLN622 On 20/12/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 000,000,000,000,000.00 | 20,000,000,000               | 20,000,000,000        | 20,000,000,000        |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |                        | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.90500   | 95.82067  | 8.90500            | 95.79787           |                   |                        | 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>              |
| CLNF15 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.13616          |                   |                        | 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>              |
| CLNF16 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.93292          |                   |                        | 0.00                         | 0                     | 0                     |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 8.62500   | 115.94484 | 8.62500            | 115.91809          |                   |                        | 0.00                         | 0                     | 0                     |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 8.50000   | 104.19182 | 8.50000            | 104.16799          |                   |                        | 0.00                         | 0                     | 0                     |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.16000  | 110.39699 | 10.16000           | 110.36709          |                   |                        | 0.00                         | 0                     | 0                     |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 9.00500   | 108.49486 | 9.00500            | 108.46875          |                   |                        | 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  |        |            | 9.66000   | 99.26503  | 9.66000            | 99.23945           |                   |                        | 0.00                         | 0                     | 31,200,000            |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>31,200,000</b>     |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>31,200,000</b>     |
| COT02 On 03/04/2028 Spot Bond  |        |            | 11.29500  | 95.08097  | 11.29500           | 95.05243           |                   |                        | 0.00                         | 0                     | 100,000,000           |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>100,000,000</b>    |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |                        | <b>0.00</b>                  | <b>0</b>              | <b>100,000,000</b>    |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.25000  | 94.27353  | 11.25000           | 94.24534           |                   |                        | 0.00                         | 0                     | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.64000  | 11.64000  | 11.64000           | 101.27123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CS002 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.13876          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CS002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CS002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CS003 On 12/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.27636           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CS003 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CS003</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSA04I On 06/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CSA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSA05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CSA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSD04I On 06/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CSD04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSD04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSD05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CSD05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSD05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 21/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.06675          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.89375          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 28/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.95215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 11/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.27662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG9 On 31/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.02386          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total DENG90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG9 On 20/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.92591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG9 On 11/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.29893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG9 On 23/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.99510          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG9 On 27/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.92018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG94 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG94</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DNG95 On 27/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DNG95U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DNG95U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DNG96 On 27/09/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DNG96U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DNG96U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL009 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 99.17933           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL012 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.11559          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY01 On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.76687          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DSY01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.25479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 9.57000   | 9.57000   | 9.57000            | 108.26143          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.80624          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| <b>Total DSY04 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For DSY04</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| DV2021 On 18/06/2021 Spot Bond |        |            | 8.27000   | 104.58970 | 8.27000            | 104.56655          |                   |                             | 0.00               | 0                    | 0             |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| DV22 On 07/02/2020 Spot Bond   |        |            | 8.19500   | 102.58303 | 8.19500            | 102.56047          |                   | 5,064,510,000,000.00        | 618,000,000        | 309,000,000          |               |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>5,064,510,000,000.00</b> | <b>618,000,000</b> | <b>309,000,000</b>   |               |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>5,064,510,000,000.00</b> | <b>618,000,000</b> | <b>309,000,000</b>   |               |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 83.45988  | 100.00000          | 83.27805           |                   |                             | 0.00               | 0                    | 0             |
| <b>Total DV22/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For DV22/R207</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| DV23 On 27/02/2023 Spot Bond   |        |            | 8.37500   | 106.51584 | 8.37500            | 106.49209          |                   | 60,501,000,000.00           | 7,224,000          | 2,146,050,100        |               |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>60,501,000,000.00</b>    | <b>7,224,000</b>   | <b>2,146,050,100</b> |               |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>60,501,000,000.00</b>    | <b>7,224,000</b>   | <b>2,146,050,100</b> |               |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 17.85320  | 100.00000          | 17.81390           |                   |                             | 0.00               | 0                    | 0             |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 17.85320  | 100.00000          | 17.81390           |                   |                             | 0.00               | 0                    | 0             |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| DV24 On 18/02/2024 Spot Bond   |        |            | 8.72500   | 105.46902 | 8.72500            | 105.44455          |                   |                             | 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   | 102.07839 | 9.69000            | 102.05214          |                   |                             | 0.00               | 0                    | 0             |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 102.07839 | 9.69000            | 102.05214          |                   |                             | 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   |        |            | 11.20500  | 95.88474  | 11.20500           | 95.85634           |                   |                             | 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  | 102.16512 | 10.10000           | 102.13777          |                   |                             | 0.00               | 0                    | 0             |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 102.16512 | 10.10000           | 102.13777          |                   |                             | 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>      |
| DVF20 On 29/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.58261          |                   |                             | 0.00               | 0                    | 0             |
| <b>Total DVF20 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For DVF20</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| DVF20I On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92327          |                   |                             | 0.00               | 0                    | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total DVF20B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF20B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF20( On 31/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.57242          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF20C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF20C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF20( On 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.47776          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF20D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF20D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.60774          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.35326          |                   |            |  | 0.00        | 0                | 8,000,000,000        |
| <b>Total DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,000,000,000</b> |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,000,000,000</b> |
| DVF22( On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 102.25048          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF22( On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.63582          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF22C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF22C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.71491          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF25 On 02/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.25197          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.37530          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 102.00449          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF30( On 25/03/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF30U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF30U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVFB2 On 31/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.37814          |                   |            |  | 0.00        | 0                | 0                    |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total DVFB21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVFB21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DVFB21 On 31/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.64532          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DVFB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVFB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DVFB25 On 31/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.98786          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DVFB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DVFB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| E170/R On 01/08/2020 Spot Bond  |        |            | 100.00000 | 64.32352  | 100.00000          | 64.18193           |                   |            |  | 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>      |
| E174 On 01/08/2020 Spot Bond    |        |            | 8.35000   | 107.12980 | 8.35000            | 107.10598          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total E174 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For E174</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| E175 On 01/08/2021 Spot Bond    |        |            | 8.42500   | 111.56551 | 8.42500            | 111.54049          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total E175 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For E175</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ECN20 On 14/03/2020 Spot Bond   |        |            | 8.13000   | 101.89714 | 8.13000            | 101.87508          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ECN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ECN20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 8.23000   | 104.59356 | 8.23000            | 104.57039          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ECN22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ECN22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ECN24 On 14/03/2024 Spot Bond   |        |            | 9.13500   | 104.30081 | 9.13500            | 104.27522          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 4.72000   | 103.13208 | 4.72000            | 103.10972          |                   |            |  | 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>      |
| EL001L On 23/01/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL001U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL001U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL037 On 31/01/2037 Spot Bond   |        |            | 4.50000   | 93.58539  | 4.50000            | 93.56578           |                   |            |  | 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   | 127.53599 | 2.25000            | 127.51694          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility         | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|------------------|----------------------|
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL28 On 02/05/2028 Spot Bond    |        |            | 4.43000   | 128.37034 | 4.44000            | 128.24796          |                   |                    | 0.00        | 0                | 500,000,000          |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.47000   | 115.36118 | 4.47000            | 115.33709          |                   |                    | 0.00        | 0                | 0                    |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.31000   | 114.23725 | 4.31000            | 114.21388          |                   |                    | 0.00        | 0                | 0                    |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL31 On 02/06/2031 Spot Bond    |        |            | 4.38000   | 105.36617 | 4.38000            | 105.34435          |                   |                    | 0.00        | 0                | 0                    |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL36 On 31/01/2036 Spot Bond    |        |            | 4.47000   | 95.28998  | 4.47000            | 95.27009           |                   |                    | 0.00        | 0                | 0                    |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 127.53599 | 2.25000            | 127.51694          |                   |                    | 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>             |
| ELN001 On 06/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 115.30482          |                   |                    | 0.00        | 0                | 0                    |
| <b>Total ELN001 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ELN001</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ELN002 On 07/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 113.48270          |                   |                    | 0.00        | 0                | 0                    |
| <b>Total ELN002 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ELN002</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ELN003 On 23/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.96400          |                   |                    | 0.00        | 0                | 0                    |
| <b>Total ELN003 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ELN003</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |                    | 0.00        | 0                | 0                    |
| <b>Total ELN004 SPOT</b>        |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ELN004</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM01 On 28/07/2020 Spot Bond   |        |            | 7.95000   | 104.67822 | 7.95000            | 104.65605          |                   |                    | 0.00        | 0                | 1,275,000,000        |
| <b>Total EMM01 SPOT</b>         |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>1,275,000,000</b> |
| <b>Total For EMM01</b>          |        |            |           |           |                    |                    |                   |                    | <b>0.00</b> | <b>0</b>         | <b>1,275,000,000</b> |
| EMM02 On 11/03/2021 Spot Bond   |        |            | 7.95500   | 105.09191 | 7.95500            | 105.06939          |                   | 715,950,000,000.00 |             | 90,000,000       | 90,000,000           |

| 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 EMM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>715,950,000,000.00</b> | <b>90,000,000</b> | <b>90,000,000</b>  |
| <b>Total For EMM02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>715,950,000,000.00</b> | <b>90,000,000</b> | <b>90,000,000</b>  |
| EMM03 On 04/05/2024 Spot Bond |        |            | 10.25000  | 99.34771  | 10.25000           | 99.32042           |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total EMM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For EMM03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| EMM04 On 16/05/2028 Spot Bond |        |            | 11.00500  | 11.00500  | 11.00500           | 93.65326           |                   |            |  | 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 |        |            | 11.05500  | 11.05500  | 11.05500           | 99.14757           |                   |            |  | 0.00                      | 0                 | 666,666,600        |
| <b>Total EMM05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>666,666,600</b> |
| <b>Total For EMM05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>666,666,600</b> |
| EMM06 On 23/06/2025 Spot Bond |        |            | 10.40000  | 10.40000  | 10.40000           | 103.41598          |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total EMM06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For EMM06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| EMM07 On 10/07/2027 Spot Bond |        |            | 10.25000  | 10.25000  | 10.25000           | 104.09299          |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total EMM07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For EMM07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| EMM07 On 17/07/2032 Spot Bond |        |            | 11.28000  | 11.28000  | 11.28000           | 86.94325           |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total EMM07P SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For EMM07P</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| ENX01 On 23/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35053          |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total ENX01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For ENX01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| ENX01 On 23/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32614          |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total ENX01S SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For ENX01S</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| ENX02 On 10/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.45128          |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total ENX02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For ENX02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| ENX03 On 10/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total ENX03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For ENX03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| ENX04 On 01/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.09717          |                   |            |  | 0.00                      | 0                 | 0                  |
| <b>Total ENX04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| <b>Total For ENX04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>               | <b>0</b>          | <b>0</b>           |
| ENX05 On 01/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.09377          |                   |            |  | 0.00                      | 0                 | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ENX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ENX05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ENX06 On 12/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.23164          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ENX06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ENX06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF007 On 02/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.49127          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF010 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.95915           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF011 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.74261          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF012 On 06/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.45537          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF014 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.63718          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50424          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.29928          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.32253          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.25921          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF04L On 20/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EPF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF05L On 22/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF08L On 03/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF09L On 03/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF10L On 09/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF11L On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF12L On 01/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF13L On 28/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4 On 06/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.98067           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4 On 04/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.36101          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4 On 12/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.10412          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.61451          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.21176          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EQS10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS11I On 20/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQT00I On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.45118          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQT002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQT002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQT00I On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47681          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQT00I On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQT01I On 26/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQT01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3BI On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.84242          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3BI On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.78909          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3CI On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.92767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3CI On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.79975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1I On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 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>      |
| ERSA2I On 17/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.26781          |                   |            |  | 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>      |
| ERSA2I On 17/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.78910          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|-----------------------|---------------|
| <b>Total ERSA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA24</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.85302          |                   |            |                               | 0.00                  | 0                     | 0             |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.77209          |                   |            |                               | 0.00                  | 0                     | 0             |
| <b>Total ERSA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA26</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.74643          |                   |            |                               | 0.00                  | 0                     | 0             |
| <b>Total ERSA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA27</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| ES23 On 25/01/2023 Spot Bond   |        |            | 8.67500   | 106.45161 | 8.67500            | 106.42705          |                   |            | 650,747,497,940,000.00        | 75,014,120,800        | 77,011,826,100        |               |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>650,747,497,940,000.00</b> | <b>75,014,120,800</b> | <b>77,011,826,100</b> |               |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            | <b>650,747,497,940,000.00</b> | <b>75,014,120,800</b> | <b>77,011,826,100</b> |               |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 102.79609 | 10.00000           | 102.76883          |                   |            | 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   |        |            | 9.66000   | 92.23954  | 9.66000            | 92.21576           |                   |            | 367,305,437,352,000.00        | 38,023,337,200        | 48,443,515,200        |               |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>367,305,437,352,000.00</b> | <b>38,023,337,200</b> | <b>48,443,515,200</b> |               |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>367,305,437,352,000.00</b> | <b>38,023,337,200</b> | <b>48,443,515,200</b> |               |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 100.73904 | 7.85000            | 100.71785          |                   |            | 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   |        |            | 11.03000  | 76.27608  | 10.95000           | 76.71351           |                   |            | 295,266,482,000.00            | 26,769,400            | 122,419,200           |               |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>295,266,482,000.00</b>     | <b>26,769,400</b>     | <b>122,419,200</b>    |               |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>295,266,482,000.00</b>     | <b>26,769,400</b>     | <b>122,419,200</b>    |               |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 101.05738 | 7.50000            | 101.03694          |                   |            | 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   |        |            | 11.28500  | 77.68764  | 11.28500           | 77.66434           |                   |            | 62,224,185,454,000.00         | 5,513,884,400         | 12,441,628,100        |               |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>62,224,185,454,000.00</b>  | <b>5,513,884,400</b>  | <b>12,441,628,100</b> |               |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>62,224,185,454,000.00</b>  | <b>5,513,884,400</b>  | <b>12,441,628,100</b> |               |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 100.27330 | 8.50000            | 100.25049          |                   |            | 0.00                          | 0                     | 0                     |               |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| ESF01L On 22/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                          | 0                     | 0                     |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ESF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ESF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ESF02L On 06/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ESF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ESF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ESFR0: On 20/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42150          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ESFR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ESFR03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EXX04 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.23787          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EXX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EXX04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.27232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FBJ20Z On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.09906          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FBJ20Z SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FBJ20Z</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13623          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FBJ22Z SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FBJ22Z</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FFA1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 13.45733  | 100.00000          | 13.42474           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FFA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FFA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FFB1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 21.90212  | 100.00000          | 21.84906           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FFB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FFB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF03U On 01/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF04U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF05U On 27/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF06U On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total FIF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIF06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIF07U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIF07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIF11U On 03/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIF11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIF12U On 30/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIF12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIF13U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIF13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIF13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIFB11 On 07/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.01359          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 99.82049           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.95629           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.80861          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIFB16 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.77917           |                   |            |  | 0.00        | 1,200,000,000        | 800,000,000        |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>800,000,000</b> |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>800,000,000</b> |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.77239           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16092          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| FIFC33 On 03/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.39974          |                   |            |  | 0.00        | 0                    | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total FIFC33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC34 On 07/02/2020 Spot Bond |        |            |           |           | 0.00000            | 99.95951           |                   |            | 0.00        | 0                | 0             |
| <b>Total FIFC34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FMLA11 On 17/02/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FMLA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FMLA1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNT020 On 05/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.69342          |                   |            | 0.00        | 0                | 0             |
| <b>Total FNT020 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT020</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNTE10 On 22/11/2019 Spot Bond |        |            |           |           | 0.00000            | 103.48334          |                   |            | 0.00        | 0                | 0             |
| <b>Total FNTE10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNTE10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNTF10 On 28/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.85260          |                   |            | 0.00        | 0                | 0             |
| <b>Total FNTF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNTF10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNTG10 On 10/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.10000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FNTG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNTG10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNTH10 On 08/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.43726          |                   |            | 0.00        | 0                | 0             |
| <b>Total FNTH10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNTH10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNZ001 On 17/01/2020 Spot Bond |        |            |           |           | 0.00000            | 102.15868          |                   |            | 0.00        | 0                | 0             |
| <b>Total FNZ001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNZ001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNZ002 On 08/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.49600          |                   |            | 0.00        | 0                | 0             |
| <b>Total FNZ002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNZ002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FPA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FPA1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPB1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FPB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FPB1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.64334          |                   |            | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total FRB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB14 On 02/06/2021 Spot Bond |        |            | 10.32000  | 10.32000  | 10.32000           | 103.79224          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB15 On 06/03/2020 Spot Bond |        |            |           |           | 0.00000            | 102.45382          |                   |            | 0.00        | 60,000,000         | 85,800,000         |
| <b>Total FRB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>60,000,000</b>  | <b>85,800,000</b>  |
| <b>Total For FRB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>60,000,000</b>  | <b>85,800,000</b>  |
| FRB16 On 08/07/2020 Spot Bond |        |            |           |           | 0.00000            | 102.02928          |                   |            | 0.00        | 20,000,000         | 10,000,000         |
| <b>Total FRB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>  |
| <b>Total For FRB16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>  |
| FRB17 On 08/01/2022 Spot Bond |        |            |           |           | 0.00000            | 104.33058          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB17/On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRB17/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB17/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB18 On 13/04/2021 Spot Bond |        |            |           |           | 0.00000            | 104.07757          |                   |            | 0.00        | 100,000,000        | 118,100,000        |
| <b>Total FRB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>100,000,000</b> | <b>118,100,000</b> |
| <b>Total For FRB18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>100,000,000</b> | <b>118,100,000</b> |
| FRB19 On 14/04/2021 Spot Bond |        |            | 10.32000  | 103.40083 | 10.32000           | 103.37241          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB20 On 15/04/2021 Spot Bond |        |            |           |           | 0.00000            | 103.44174          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB21 On 24/11/2021 Spot Bond |        |            |           |           | 0.00000            | 105.90935          |                   |            | 0.00        | 988,000,000        | 494,000,000        |
| <b>Total FRB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>988,000,000</b> | <b>494,000,000</b> |
| <b>Total For FRB21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>988,000,000</b> | <b>494,000,000</b> |
| FRB22 On 08/12/2022 Spot Bond |        |            |           |           | 0.00000            | 107.19475          |                   |            | 0.00        | 40,000,000         | 20,000,000         |
| <b>Total FRB22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>40,000,000</b>  | <b>20,000,000</b>  |
| <b>Total For FRB22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>40,000,000</b>  | <b>20,000,000</b>  |
| FRB23 On 20/09/2027 Spot Bond |        |            |           |           | 0.00000            | 105.44903          |                   |            | 0.00        | 712,000,000        | 356,000,000        |
| <b>Total FRB23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>712,000,000</b> | <b>356,000,000</b> |
| <b>Total For FRB23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>712,000,000</b> | <b>356,000,000</b> |
| FRB24 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18143          |                   |            | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.89701          |                   |            |  | 0.00        | 560,000,000        | 280,000,000        |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>560,000,000</b> | <b>280,000,000</b> |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>560,000,000</b> | <b>280,000,000</b> |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.64360          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 10.28000  | 103.90459 | 10.28000           | 103.87614          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.69000   | 159.04889 | 3.69000            | 159.01898          |                   |            |  | 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 |        |            | 3.75000   | 3.75000   | 3.75000            | 298.29505          |                   |            |  | 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 |        |            | 4.05000   | 4.05000   | 4.05000            | 132.18841          |                   |            |  | 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 |        |            | 4.32000   | 176.25470 | 4.32000            | 176.21849          |                   |            |  | 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>           |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.43000   | 4.43000   | 4.43000            | 93.82733           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.56000   | 4.56000   | 4.56000            | 208.80637          |                   |            |  | 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 |        |            | 5.14500   | 85.34460  | 5.14500            | 85.32522           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.00000   | 89.49043  | 5.00000            | 89.47044           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRBZ0 On 30/11/2020 Spot Bond  |        |            | 7.65000   | 7.65000   | 7.65000            | 92.18462           |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <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>      |
| FRBZ01:On 28/10/2024 Spot Bond |        |            | 8.38000   | 8.38000   | 8.38000            | 66.79460           |                   |            | 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>      |
| FRBZ02:On 10/12/2024 Spot Bond |        |            | 8.42000   | 8.42000   | 8.42000            | 66.02339           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10:On 03/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12:On 30/08/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC12U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC12U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16:On 31/01/2025 Spot Bond  |        |            | 4.90000   | 4.90000   | 4.90000            | 126.85859          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17:On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.54248           |                   |            | 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>      |
| FRC18:On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 96.65713           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19:On 25/11/2020 Spot Bond  |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            | 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>      |
| FRC20:On 20/09/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20:On 20/09/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20:On 07/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.64577          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC209 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC209</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21:On 20/12/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/05/2020 Spot Bond |        |            |           |           | 0.00000            | 99.95463           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.95592           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 31/01/2022 Spot Bond |        |            | 4.34000   | 156.86920 | 4.34000            | 156.83700          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 20/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.87191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 31/01/2022 Spot Bond |        |            | 5.20000   | 154.04246 | 5.20000            | 154.00732          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.73459          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 105.88619          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 106.42378          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 106.01559          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 106.68146          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC239 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC239</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 106.34804          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC240 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 106.00321          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC241 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC241</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 105.90807          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.78414          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC243 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 105.57066          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.77621          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC245 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC245</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.62111          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC246 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC246</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 105.74523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC247 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC247</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 99.90158           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC248 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC248</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24(On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 105.81028          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC249 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC249</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25(On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.61912          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25(On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 102.36179          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21622          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02794          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.39593          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.88344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 08/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.20169          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.59878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.51860          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.73604          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 103.61046          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.63382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 16/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.75778          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14510          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 102.52433          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 02/05/2028 Spot Bond |        |            | 9.80000   | 100.10520 | 9.80000            | 100.07889          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26541          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26834          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.42007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.84435          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC27: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.79591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.20480          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28: On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 105.72369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28: On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28: On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.49356          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC284 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19030          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC285 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 103.91526          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC286 On 01/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.09057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC287 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC287</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC287 On 01/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.09057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC288 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC289 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24220          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC290 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC291 On 18/09/2020 Spot Bond |        |            | 8.25000   | 8.25000   | 8.25000            | 101.08266          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC292 On 18/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39829          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC293 On 18/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC294 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.08734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC295 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.01702          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC296 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.03971          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC297 On 15/11/2020 Spot Bond |        |            | 8.10000   | 8.10000   | 8.10000            | 101.80292          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC298 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.32914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC299 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81926          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC300 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.22272          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC301 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 102.30302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC302 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84248          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC303 On 28/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.78659          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC304 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97425           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC305 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59247          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC306 On 12/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.83192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC307 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC307</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC307 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.06753          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC308 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08643          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC309 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC310 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC311 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.59000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC312 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC313 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC314 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.71737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC315 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.54200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC316 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.02958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC317 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36954          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC318 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36955          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC319 On 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRC320 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC320</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC32 On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.28580          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC321 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC321</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC32 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC322 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC322</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC32 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC323 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC323</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC32 On 20/06/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC324 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC324</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond |        |            | 4.98000   | 4.98000   | 4.98000            | 154.72507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond |        |            | 4.92000   | 4.92000   | 4.92000            | 154.92153          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 4.90000   | 4.90000   | 4.90000            | 154.98709          |                   |            |  | 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>      |
| FRD16 On 28/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD17 On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD17U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD17U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD19 On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD20 On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD20U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD20U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD23 On 28/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| <b>Total FRD23U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD23U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD24I On 28/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD24U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD24U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD25I On 15/05/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD25U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD25U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD26I On 28/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD26U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD26U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD27I On 28/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD27U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD27U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD28I On 15/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD28U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD28U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD29I On 15/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD29U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD29U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD30I On 15/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD30U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD30U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD33I On 24/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD33U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD33U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRD35I On 31/08/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                 |
| <b>Total FRD35U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For FRD35U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 5.16000   | 85.49625  | 5.16000            | 85.47664           |                   | 103,200,000,000.00        |             | 20,000,000        | 10,000,000        |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>103,200,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   | <b>103,200,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b> |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 5.07500   | 97.76584  | 5.07500            | 97.74387           |                   | 0.00                      |             | 0                 | 0                 |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>          |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>          |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16918          |                   | 0.00                      |             | 0                 | 2,500,000,000     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total FRJ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For FRJ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.15320          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.71048          |                   |            |  | 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>             |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.50221          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.33654          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.86949          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 104.60609          |                   |            |  | 0.00        | 0                | 70,000,000           |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b>    |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b>    |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.57163          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.23450          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.94657          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS01L On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS02L On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS10L On 15/01/2024 Spot Bond |        |            | 3.94800   | 3.94800   | 3.94800            | 105.57861          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS10 On 31/01/2038 Spot Bond |        |            | 4.32000   | 4.32000   | 4.32000            | 108.51302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56672          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28241          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS10 On 31/01/2038 Spot Bond |        |            | 4.46000   | 106.43346 | 4.46000            | 106.41128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS10 On 07/12/2033 Spot Bond |        |            | 4.41000   | 212.21742 | 4.41000            | 212.17334          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS11 On 31/01/2038 Spot Bond |        |            | 5.25000   | 95.45858  | 5.25000            | 95.43667           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS110 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS110</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS11 On 07/12/2033 Spot Bond |        |            | 4.44000   | 4.44000   | 4.44000            | 211.49463          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS11 On 31/01/2025 Spot Bond |        |            | 4.45000   | 129.67611 | 4.45000            | 129.64912          |                   |            |  | 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>      |
| FRS11 On 31/01/2038 Spot Bond |        |            | 3.70500   | 118.38181 | 3.70500            | 118.35952          |                   |            |  | 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>      |
| FRS11 On 31/01/2038 Spot Bond |        |            | 4.85000   | 100.83348 | 4.85000            | 100.81142          |                   |            |  | 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>      |
| FRS12 On 07/12/2033 Spot Bond |        |            | 4.56000   | 208.85062 | 4.56000            | 208.80637          |                   |            |  | 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>      |
| FRS12 On 07/12/2033 Spot Bond |        |            | 4.61000   | 207.74292 | 4.61000            | 207.69863          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 3.98000   | 165.43269 | 3.98000            | 116.12187          |                   |            |  | 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 |        |            | 4.64000   | 207.08177 | 4.64000            | 207.03747          |                   |            |  | 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 |        |            | 5.82000   | 88.39399  | 5.82000            | 88.37239           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/03/2028 Spot Bond |        |            | 5.34000   | 163.58582 | 5.34000            | 163.54778          |                   |            |  | 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 |        |            | 5.35000   | 94.17012  | 5.35000            | 94.14828           |                   |            |  | 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 |        |            | 4.86000   | 169.41312 | 4.86000            | 169.37590          |                   |            |  | 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 |        |            | 4.92000   | 168.67187 | 4.92000            | 168.63454          |                   |            |  | 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 |        |            | 5.15000   | 196.22951 | 5.15000            | 196.18488          |                   |            |  | 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 |        |            |           |           | 0.00000            | 107.18154          |                   |            |  | 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 |        |            | 5.28000   | 95.06978  | 5.28000            | 95.04789           |                   |            |  | 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 |        |            | 5.53500   | 5.53500   | 5.53500            | 91.82070           |                   |            |  | 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 |        |            | 5.08000   | 97.69897  | 5.08000            | 97.67700           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 4.73000   | 171.03198 | 4.73000            | 170.99500          |                   |            |  | 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 |        |            | 4.92000   | 201.03446 | 4.92000            | 200.98996          |                   |            |  | 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 |        |            | 4.86000   | 169.41312 | 4.86000            | 169.37590          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.86000   | 169.41312 | 4.86000            | 169.37590          |                   |            |  | 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 31/03/2028 Spot Bond |        |            | 5.15000   | 165.86457 | 5.15000            | 165.82685          |                   |            |  | 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 |        |            | 4.75000   | 127.80871 | 4.75000            | 127.78109          |                   |            |  | 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 |        |            | 4.04000   | 157.87053 | 4.04000            | 157.83937          |                   |            |  | 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 31/03/2028 Spot Bond |        |            | 5.21000   | 165.14105 | 5.21000            | 165.10324          |                   |            |  | 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 |        |            | 5.25000   | 164.66074 | 5.25000            | 164.62284          |                   |            |  | 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 |        |            | 4.72000   | 127.99407 | 4.72000            | 127.96651          |                   |            |  | 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 |        |            | 4.67000   | 171.78514 | 4.67000            | 171.74825          |                   |            |  | 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 |        |            | 5.26000   | 5.26000   | 5.26000            | 164.50298          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 14.17815           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS158 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 15.91448           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS159 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 19.35202           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS160 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 22.23773           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS161 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 12.78993           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS162 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 14.09993           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS163 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 17.13950           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS164 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 19.63608           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS165 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 11.00494           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS167 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 10.99769           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS168 On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 10.53746           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS169 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 18.85257           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS170 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS171 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49061          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS172 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 107.55479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS173 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 94.08889           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS174 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 15.03393           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS175 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 15.03392           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS176 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 18.77620           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS177 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS180 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.98853          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS182 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.14267          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS183 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 103.90720          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS184 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 117.52769          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total FRS185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS185 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 114.10408          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS186 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 124.01950          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS187 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 121.05394          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS188 On 16/03/2020 Spot Bond |        |            |           |           | 0.00000            | 117.38769          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS190 On 16/03/2020 Spot Bond |        |            |           |           | 0.00000            | 116.28617          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS191 On 19/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.67364          |                   |            |  | 0.00        | 2,160,000,000        | 1,080,000,000        |
| <b>Total FRS192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,160,000,000</b> | <b>1,080,000,000</b> |
| <b>Total For FRS192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,160,000,000</b> | <b>1,080,000,000</b> |
| FRS192 On 23/03/2020 Spot Bond |        |            |           |           | 0.00000            | 113.83960          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS193 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 57.32997           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS194 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 51.94870           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS195 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99992           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS197 On 03/08/2020 Spot Bond |        |            |           |           | 0.00000            | 108.17716          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total FRS198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRS198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRS198 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99986           |                   |            |  | 0.00        | 0                    | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRS199 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS199</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS20 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.06429          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS200 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS200</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS20 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.70767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS20 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS20 On 04/03/2020 Spot Bond |        |            |           |           | 0.00000            | 105.15771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS20 On 11/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93008           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS20 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 99.18190           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS205</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS20 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.52549          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS206 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS206</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond |        |            | 3.55000   | 3.55000   | 3.55000            | 300.44367          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond |        |            | 3.44000   | 3.44000   | 3.44000            | 301.63343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond |        |            | 4.16000   | 4.16000   | 4.16000            | 293.94852          |                   |            |  | 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 |        |            | 3.83000   | 158.57623 | 3.83000            | 158.54583          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS49 On 27/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.18465          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FRS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51 On 31/01/2022 Spot Bond |        |            | 3.53000   | 159.59122 | 3.53000            | 159.56191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02207          |                   |            |  | 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 |        |            | 4.30000   | 101.41984 | 4.30000            | 101.39914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 3.93000   | 74.77240  | 3.93000            | 107.60204          |                   |            |  | 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>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.91000   | 3.91000   | 3.91000            | 133.09051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 3.94000   | 3.94000   | 3.94000            | 132.89662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 4.35000   | 4.35000   | 4.35000            | 291.96041          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX19 On 15/11/2019 Spot Bond |        |            | 6.95500   | 104.32110 | 6.95500            | 104.30126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX20 On 01/10/2020 Spot Bond |        |            | 7.71000   | 101.73703 | 7.71000            | 101.71601          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX23 On 28/02/2023 Spot Bond |        |            | 8.13500   | 8.13500   | 8.13500            | 100.29503          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX24 On 10/12/2024 Spot Bond |        |            | 8.50200   | 113.49751 | 8.50200            | 113.47169          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX25 On 26/07/2025 Spot Bond |        |            | 8.64000   | 107.63156 | 8.64000            | 107.60683          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| <b>Total FRX25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FRX25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FRX26 On 01/10/2026 Spot Bond  |        |            | 8.92000   | 103.86004 | 8.92000            | 103.83527          |                   |            | 2,854,400,000,000.00        | 320,000,000        | 660,000,000        |
| <b>Total FRX26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,854,400,000,000.00</b> | <b>320,000,000</b> | <b>660,000,000</b> |
| <b>Total For FRX26</b>         |        |            |           |           |                    |                    |                   |            | <b>2,854,400,000,000.00</b> | <b>320,000,000</b> | <b>660,000,000</b> |
| FRX27 On 07/03/2027 Spot Bond  |        |            | 8.99000   | 108.00015 | 8.99000            | 107.97406          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FRX27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FRX27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FRX28 On 26/07/2028 Spot Bond  |        |            | 9.25000   | 107.93475 | 9.25000            | 107.90822          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FRX28 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FRX28</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FRX30 On 31/01/2030 Spot Bond  |        |            | 9.62000   | 103.40267 | 9.62000            | 103.37628          |                   |            | 962,000,000,000.00          | 100,000,000        | 50,000,000         |
| <b>Total FRX30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>962,000,000,000.00</b>   | <b>100,000,000</b> | <b>50,000,000</b>  |
| <b>Total For FRX30</b>         |        |            |           |           |                    |                    |                   |            | <b>962,000,000,000.00</b>   | <b>100,000,000</b> | <b>50,000,000</b>  |
| FRX31 On 21/02/2031 Spot Bond  |        |            | 9.80500   | 99.90503  | 9.80500            | 99.87905           |                   |            | 4,118,100,000,000.00        | 420,000,000        | 210,000,000        |
| <b>Total FRX31 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>4,118,100,000,000.00</b> | <b>420,000,000</b> | <b>210,000,000</b> |
| <b>Total For FRX31</b>         |        |            |           |           |                    |                    |                   |            | <b>4,118,100,000,000.00</b> | <b>420,000,000</b> | <b>210,000,000</b> |
| FRX32 On 31/03/2032 Spot Bond  |        |            | 9.82000   | 106.00000 | 9.82000            | 105.97224          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FRX32 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FRX32</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FRX45 On 14/04/2045 Spot Bond  |        |            | 10.77000  | 76.55574  | 10.77000           | 76.53380           |                   |            | 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>           |
| FS3A5 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.76058          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FS3A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FS3A5</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FS3A5L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FS3A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FS3A5U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FS3B1 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.85678          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FS3B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FS3B1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FS3B1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total FS3B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For FS3B1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| FS3C1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                        | 0                  | 0                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A4L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A5L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4B1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4C1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4D1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A3L On 20/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A4L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A5L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5B1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5C1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5D1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS5E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS5E1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS6A1 On 20/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.59642          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS6A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS6A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS6A2 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.05607          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS6A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS6A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS6A3 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.00427          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS6A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS6A3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS6B1 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.74142          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS6B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS6B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS6C1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS6C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS6C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS6D1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS6D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS6D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FS6E1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS6E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS6E1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GBL03 On 16/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.80143          |                   |            |  | 0.00        | 0                | 700,000,000        |
| <b>Total GBL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| <b>Total For GBL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| GBL04 On 05/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.52453          |                   |            |  | 0.00        | 0                | 37,300,000         |
| <b>Total GBL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>37,300,000</b>  |
| <b>Total For GBL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>37,300,000</b>  |
| GH2A1 On 25/10/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total GH2A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For GH2A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| GH31A On 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.61690          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63626          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31B On 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.76208          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.91686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31D On 25/02/2020 Spot Bond |        |            |           |           | 0.00000            | 102.01357          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH41U On 25/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH41U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH41U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB07 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB15U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB15U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB16 On 31/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB17 On 29/01/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB17U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB17U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB18 On 30/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB18U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB18U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB19 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB21 On 17/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------|------------------|---------------|
| <b>Total GRB21U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB21U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB22 On 17/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB22U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB22U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB23 On 07/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB23U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB23U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB24 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB24U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB24U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB25 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB25U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB25U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB27 On 02/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB27U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB27U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB28 On 02/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB28U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB28U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB29 On 01/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB29U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB29U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB30 On 10/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB30U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB30U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB31 On 10/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB31U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB31U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB32 On 28/06/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB32U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB32U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRB33 On 03/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00               | 0                | 0             |
| <b>Total GRB33U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB33U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>        | <b>0</b>         | <b>0</b>      |
| GRL35 On 12/06/2029 Spot Bond |        |            | 4.15000   | 103.89132 | 4.15000            | 103.87045          |                   |            | 166,000,000,000.00 | 40,000,000       | 20,000,000    |

| 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 GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>166,000,000,000.00</b> | <b>40,000,000</b> | <b>20,000,000</b>    |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            | <b>166,000,000,000.00</b> | <b>40,000,000</b> | <b>20,000,000</b>    |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 103.80272          |                   |            | 0.00                      | 0                 | 2,030,000,000        |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>2,030,000,000</b> |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>2,030,000,000</b> |
| GRT11 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71528          |                   |            | 0.00                      | 0                 | 30,000,000           |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>30,000,000</b>    |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>30,000,000</b>    |
| GRT12 On 24/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.38025          |                   |            | 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 |        |            |           |           | 0.00000            | 100.77040          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For GRT13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 102.43525          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| GRT15 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.70430          |                   |            | 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 |        |            |           |           | 0.00000            | 101.71921          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| GRT17 On 17/10/2023 Spot Bond |        |            | 9.06500   | 104.07650 | 9.06500            | 104.05131          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| GRT18 On 13/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.40719          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total GRT18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For GRT18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.17648          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.88022          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| GRT21 On 03/04/2024 Spot Bond |        |            | 10.05000  | 99.94781  | 10.05000           | 99.92104           |                   |            | 0.00                      | 0                 | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.66489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.98870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.42128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 102.66551          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT26G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT26G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT27 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97193          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.22186          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.71576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT32 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40096          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41100          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 100.73981          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT36 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88859          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83283          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRX01 On 03/07/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRX01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRX01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRX02 On 30/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRX02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRX02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| H6T2U On 02/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total H6T2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For H6T2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| H7T2U On 02/04/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total H7T2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For H7T2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| H7T4U On 03/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total H7T4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For H7T4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| H8T1U On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total H8T1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For H8T1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HC2T4 On 26/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.58199          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HC2T4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC2T4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HC5T2 On 29/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.49668          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total HC5T2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC5T2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HIL02U On 31/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HIL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HIL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>      |
| HILB06 On 11/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.58729          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.59478          |                   |            |  | 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>      |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98198          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86434          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35597          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C4 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1C4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1C4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C5 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  |             | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|---------------|
| <b>Total HM1C5U SPOT</b>       |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HM1C5U</b>        |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |                             |             | 0.00                 | 0                    | 0             |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.03987          |                   |                             |             | 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>      |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.86891          |                   |                             |             | 0.00                 | 0                    | 0             |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HPF12 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.83472          |                   |                             |             | 0.00                 | 0                    | 0             |
| <b>Total HPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HPF12</b>         |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 7.60500   | 104.07688 | 7.60500            | 104.05577          |                   |                             |             | 0.00                 | 0                    | 0             |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 100.00000 | 61.87991  | 100.00000          | 61.74371           |                   |                             |             | 0.00                 | 0                    | 0             |
| <b>Total HWAY20/R207 SPOT</b>  |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For HWAY20/R207</b>   |        |            |           |           |                    |                    |                   |                             |             | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 4.06000   | 295.06005 | 4.06000            | 295.00148          |                   | 8,120,000,000,000.00        |             | 2,000,000,000        | 5,552,600,000        |               |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>8,120,000,000,000.00</b> |             | <b>2,000,000,000</b> | <b>5,552,600,000</b> |               |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   | <b>8,120,000,000,000.00</b> |             | <b>2,000,000,000</b> | <b>5,552,600,000</b> |               |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 4.25000   | 4.25000   | 4.25000            | 295.80008          |                   |                             | 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  |        |            | 4.49000   | 78.14558  | 4.49000            | 95.33540           |                   |                             | 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  |        |            | 10.88000  | 90.59640  | 10.88000           | 90.57032           |                   |                             | 0.00        | 0                    | 490,000,000          |               |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>490,000,000</b>   |               |
| <b>Total For HWAY34</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>490,000,000</b>   |               |
| HWAY3 On 31/07/2034 Spot Bond  |        |            | 100.00000 | 11.48026  | 100.00000          | 11.45499           |                   |                             | 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  |        |            | 10.87500  | 90.31405  | 10.87500           | 90.28807           |                   |                             | 0.00        | 0                    | 2,500,000,000        |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|------------------------|
| <b>Total HWAY35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>2,500,000,000</b>   |
| <b>Total For HWAY35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>2,500,000,000</b>   |
| HWAY3 On 31/07/2035 Spot Bond  |        |            | 100.00000 | 11.47993  | 100.00000          | 11.45466           |                   |            |  | 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>               |
| HWF11 On 15/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.52336          |                   |            |  | 0.00                         | 0                      | 15,000,000,000         |
| <b>Total HWF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>15,000,000,000</b>  |
| <b>Total For HWF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>15,000,000,000</b>  |
| HWF12 On 29/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.32803          |                   |            |  | 0.00                         | 0                      | 2,000,000,000          |
| <b>Total HWF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>2,000,000,000</b>   |
| <b>Total For HWF12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>2,000,000,000</b>   |
| HWY02 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total HWY023/R197 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For HWY023/R197</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| I2025 On 31/01/2025 Spot Bond  |        |            | 3.37000   | 136.66080 | 3.30000            | 137.10374          |                   |            |  | 567,618,495,897,000.00       | 168,432,788,100        | 183,979,849,700        |
| <b>Total I2025 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>57,618,495,897,000.00</b> | <b>168,432,788,100</b> | <b>183,979,849,700</b> |
| <b>Total For I2025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>57,618,495,897,000.00</b> | <b>168,432,788,100</b> | <b>183,979,849,700</b> |
| I2029 On 31/03/2029 Spot Bond  |        |            | 3.56000   | 100.94947 | 3.56000            | 100.93078          |                   |            |  | 609,546,174,024,000.00       | 171,220,835,400        | 126,407,617,100        |
| <b>Total I2029 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>19,546,174,024,000.00</b> | <b>171,220,835,400</b> | <b>126,407,617,100</b> |
| <b>Total For I2029</b>         |        |            |           |           |                    |                    |                   |            |  | <b>19,546,174,024,000.00</b> | <b>171,220,835,400</b> | <b>126,407,617,100</b> |
| I2033 On 28/02/2033 Spot Bond  |        |            | 3.66000   | 101.20693 | 3.66000            | 101.18783          |                   |            |  | 130,947,983,250,000.00       | 35,778,137,500         | 125,341,302,500        |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,947,983,250,000.00</b> | <b>35,778,137,500</b>  | <b>125,341,302,500</b> |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            |  | <b>10,947,983,250,000.00</b> | <b>35,778,137,500</b>  | <b>125,341,302,500</b> |
| I2038 On 31/01/2038 Spot Bond  |        |            | 3.70000   | 118.46613 | 3.70000            | 118.44384          |                   |            |  | 673,003,876,150,000.00       | 181,892,939,500        | 343,874,747,800        |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>7,300,376,150,000.00</b>  | <b>181,892,939,500</b> | <b>343,874,747,800</b> |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            |  | <b>7,300,376,150,000.00</b>  | <b>181,892,939,500</b> | <b>343,874,747,800</b> |
| I2046 On 31/03/2046 Spot Bond  |        |            | 3.77000   | 108.42276 | 3.77000            | 108.40210          |                   |            |  | 400,282,821,419,000.00       | 106,175,814,700        | 120,302,515,800        |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,282,821,419,000.00</b> | <b>106,175,814,700</b> | <b>120,302,515,800</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>10,282,821,419,000.00</b> | <b>106,175,814,700</b> | <b>120,302,515,800</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 3.76000   | 113.08998 | 3.76000            | 113.06852          |                   |            |  | 640,760,511,296,000.00       | 170,415,029,600        | 260,698,301,283        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,760,511,296,000.00</b> | <b>170,415,029,600</b> | <b>260,698,301,283</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>10,760,511,296,000.00</b> | <b>170,415,029,600</b> | <b>260,698,301,283</b> |
| IB105U On 20/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                         | 0                      | 0                      |
| <b>Total IB105U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For IB105U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| IB107U On 08/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                         | 0                      | 0                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IB107U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IB107U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IB121U On 28/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IB121U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IB121U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IB122U On 17/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IB122U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IB122U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IB125U On 27/02/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IB125U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IB125U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IB126U On 06/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IB126U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IB126U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL02U On 24/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL100 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.60731          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL101 On 24/05/2022 Spot Bond |        |            | 8.54000   | 8.54000   | 8.54000            | 105.26391          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.98832          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL104 On 17/07/2020 Spot Bond |        |            | 8.70500   | 8.70500   | 8.70500            | 100.44562          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL106 On 06/08/2020 Spot Bond |        |            | 7.84000   | 7.84000   | 7.84000            | 100.29632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL108 On 22/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.66834          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL109 On 07/12/2023 Spot Bond |        |            | 4.01000   | 295.58797 | 4.01000            | 295.52972          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL110 On 07/03/2021 Spot Bond |        |            | 8.12000   | 8.12000   | 8.12000            | 101.33239          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL112 On 21/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.94553          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL113 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.68193          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 102.06608          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.72958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL116 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.01157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL118 On 24/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25864          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL119 On 16/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.83533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL120 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.48299          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.96672           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.80740           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL127 On 02/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.72921          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total IBL127 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL127</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL128 On 11/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.56114          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL128 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL128</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL129 On 30/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.72931          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL129 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL129</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL130 On 22/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.55039          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL130 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL130</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL131 On 07/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.96021           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL131 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL131</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL132 On 12/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.84391           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL132 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL132</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL133 On 12/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.19123          |                   |            |  | 0.00        | 3,000,000,000        | 1,500,000,000        |
| <b>Total IBL133 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For IBL133</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| IBL134 On 17/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.42084          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL134 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL134</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 3.58000   | 3.58000   | 3.58000            | 159.39199          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL36 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL36</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL46 On 15/01/2020 Spot Bond   |        |            | 8.38000   | 101.98596 | 8.38000            | 101.96292          |                   |            |  | 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>             |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 8.14000   | 103.02665 | 8.14000            | 103.00432          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL50 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL50</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL60 On 17/02/2024 Spot Bond   |        |            | 9.18500   | 105.94628 | 9.18500            | 105.92042          |                   |            |  | 0.00        | 0                    | 0                    |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| IBL65 On 29/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.51688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL65 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL65</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL67 On 31/01/2022 Spot Bond   |        |            | 3.68000   | 159.08272 | 3.68000            | 159.05285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL67 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL67</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL75 On 19/08/2020 Spot Bond   |        |            |           |           | 0.00000            | 102.20025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL75 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL75</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL77 On 25/11/2020 Spot Bond   |        |            |           |           | 0.00000            | 102.46159          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL77 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL77</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL78 On 25/11/2022 Spot Bond   |        |            | 9.27500   | 106.46927 | 9.27500            | 106.44305          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL78 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL78</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL81U On 02/02/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL81U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL81U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 102.84629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 8.12000   | 107.88196 | 8.12000            | 107.85863          |                   |            |  | 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 | 40.77434  | 100.00000          | 40.68458           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.78483          |                   |            |  | 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>      |
| IBL92 On 12/01/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.50966          |                   |            |  | 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>      |
| IBL95 On 12/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 102.47587          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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>           |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.44654          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IBL98 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL98</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDC02L On 28/02/2028 Spot Bond |        |            | 100.00000 | 10.90024  | 100.00000          | 10.87625           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDC02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDC02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 8.17000   | 100.48937 | 8.17000            | 100.46738          |                   |            |  | 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>           |
| IDCG05 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.66899          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 9.35000   | 105.08874 | 9.35000            | 105.06265          |                   |            |  | 0.00        | 0                | 882,995,400        |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>882,995,400</b> |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>882,995,400</b> |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.11267          |                   |            |  | 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 |        |            | 11.70500  | 102.85375 | 11.70500           | 102.76059          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG09 On 05/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.49263          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.43876          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 9.85000   | 109.28868 | 9.85000            | 109.25997          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IDCG12 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67587          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total IDCG12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCG12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90333          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCG13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCG13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCG14 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.90162          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCG14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCG14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.40067          |                   |            |  | 0.00        | 1,856,000,000        | 928,000,000        |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,856,000,000</b> | <b>928,000,000</b> |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,856,000,000</b> | <b>928,000,000</b> |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 103.34586          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.93365           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.20954          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCG18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCG18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.62241          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17056          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCP10 On 18/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCP10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCP10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCP20 On 05/04/2025 Spot Bond |        |            | 100.00000 | 6.01584   | 100.00000          | 6.00252            |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCP20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCP20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IDCP30 On 04/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IDCP30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IDCP30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 8.75000   | 103.41457 | 8.75000            | 103.39037          |                   |            |  | 0.00        | 0                    | 0                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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  |        |            | 8.28000   | 101.18576 | 8.28000            | 101.16332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN276U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN276U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN277U On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN277U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN277U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN281U On 28/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN281U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN281U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN289U On 30/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN289U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN304U On 30/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN304U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN304U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN306U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN306U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN327U On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN327U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN327U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN329U On 22/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN329U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN329U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN334U On 22/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN334U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN334U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN342U On 31/03/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN342U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN342U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN343U On 28/02/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IN343U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN343U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN345U On 31/01/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN345U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN345U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN347U On 21/12/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN347U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN347U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN355U On 22/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN355U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN355U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN367U On 22/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN367U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN367U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN385U On 12/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN385U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN385U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN395U On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN395U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN395U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN396U On 11/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN396U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN396U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN399U On 22/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN399U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN399U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN403U On 25/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN403U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN403U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN404U On 20/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN404U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN404U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN405U On 20/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN405U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN405U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN406U On 01/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IN406U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN406U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN407U On 31/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN407U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN407U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN409U On 30/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN409U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN409U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN410U On 31/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN410U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN410U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN415U On 31/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN415U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN415U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN417U On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN417U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN417U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN418U On 14/05/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN418U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN418U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 70.07395           |                   |            |  | 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  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 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>      |
| ING362 On 24/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.55303          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING371 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.01903          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING375 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02718          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING383 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50652          |                   |            |  | 0.00        | 0                | 10,000,000    |

| 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 ING383 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,000,000</b>  |
| <b>Total For ING383</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,000,000</b>  |
| ING384 On 30/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 90.16011           |                   |            |  | 0.00        | 0                  | 20,000,000         |
| <b>Total ING384 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>  |
| <b>Total For ING384</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>20,000,000</b>  |
| ING394 On 31/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.01365          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ING394 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ING394</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.98029           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| INLV02 On 20/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.24425          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.42009          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 10.42000  | 105.69520 | 10.42000           | 105.66602          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total INLV04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For INLV04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| INLV05 On 22/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.63085          |                   |            |  | 0.00        | 672,128,100        | 448,085,400        |
| <b>Total INLV05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>672,128,100</b> | <b>448,085,400</b> |
| <b>Total For INLV05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>672,128,100</b> | <b>448,085,400</b> |
| IPC26U On 08/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IPC26U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IPC26U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 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>           |
| IPF13 On 04/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.45373          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IPF13 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IPF13</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IPF15 On 17/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.31732          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IPF15 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IPF15</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IPF16 On 17/12/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.17863          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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  |        |            |           |           | 0.00000            | 100.99679          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF18 On 22/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.00844          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF19 On 22/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.02009          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF20 On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.12290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.80427          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF22 On 14/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.18900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF23U On 02/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.99978           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.48665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF26 On 07/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.86733           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF27 On 07/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.86550           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF28U On 28/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IPF28U SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF28U</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF29U On 28/11/2024 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF29U SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF29U</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF30 On 25/03/2024 Spot Bond    |        |            |           |           | 0.00000            | 100.95003          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF31 On 25/03/2026 Spot Bond    |        |            |           |           | 0.00000            | 101.36344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF32 On 01/07/2026 Spot Bond    |        |            |           |           | 0.00000            | 100.83207          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF32 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF32</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPFC27 On 24/01/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.21789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPFC27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPFC27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPL8/JIB On 10/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPL8/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL8/JIBAR</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 100.73000 | 2.75000            | 100.72252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV017/R212 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV017/R212</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV019 On 31/03/2028 Spot Bond    |        |            | 6.82000   | 147.01605 | 6.82000            | 146.97610          |                   |            |  | 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>      |
| IV030 On 31/01/2025 Spot Bond    |        |            | 5.30000   | 5.30000   | 5.30000            | 124.43549          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV030 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030A On 31/01/2025 Spot Bond   |        |            | 5.30000   | 5.30000   | 5.30000            | 124.43549          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV030A SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030A</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV031 On 11/03/2020 Spot Bond    |        |            |           |           | 0.00000            | 101.47828          |                   |            |  | 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>      |
| IV033 On 11/02/2021 Spot Bond    |        |            |           |           | 0.00000            | 101.30349          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total IV033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV034 On 11/02/2021 Spot Bond |        |            | 10.32000  | 105.39645 | 10.32000           | 105.36763          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV035 On 07/04/2022 Spot Bond |        |            |           |           | 0.00000            | 106.79418          |                   |            |  | 0.00        | 3,040,000,000        | 1,520,000,000        |
| <b>Total IV035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,040,000,000</b> | <b>1,520,000,000</b> |
| <b>Total For IV035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,040,000,000</b> | <b>1,520,000,000</b> |
| IV036 On 22/07/2021 Spot Bond |        |            |           |           | 0.00000            | 104.17261          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV038 On 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30475          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV039 On 31/01/2022 Spot Bond |        |            | 5.78000   | 5.78000   | 5.78000            | 152.13496          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV040 On 29/09/2021 Spot Bond |        |            |           |           | 0.00000            | 104.99764          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV041 On 29/09/2021 Spot Bond |        |            | 10.67000  | 103.40311 | 10.67000           | 103.37359          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV042 On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 106.91550          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV043 On 21/11/2021 Spot Bond |        |            | 10.56000  | 10.56000  | 10.56000           | 109.17774          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV044 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05611          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV045 On 31/01/2022 Spot Bond |        |            | 4.73000   | 155.57933 | 4.73000            | 155.54578          |                   |            |  | 0.00        | 0                    | 60,000,000           |
| <b>Total IV045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>60,000,000</b>    |
| <b>Total For IV045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>60,000,000</b>    |
| IV046 On 21/06/2022 Spot Bond |        |            |           |           | 0.00000            | 103.32966          |                   |            |  | 0.00        | 0                    | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.42426          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV100U On 19/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV100U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV100U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV115U On 28/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV115U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV115U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV118U On 30/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV118U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV118U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV125U On 07/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV125U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV125U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV142U On 30/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 140,000,000        |
| <b>Total IV142U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,000</b> |
| <b>Total For IV142U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,000</b> |
| IV164U On 13/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV164U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV164U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV166U On 02/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV166U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV166U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.52000   | 161.46007 | 5.52000            | 161.42170          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVA698 On 09/11/2019 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 7.35000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IVA698 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVA698</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVA965 On 07/11/2019 Spot Bond |        |            | 7.15000   | 7.15000   | 7.15000            | 99.86306           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IVA965 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVA965</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVA966 On 14/11/2019 Spot Bond |        |            | 7.15000   | 7.15000   | 7.15000            | 99.72650           |                   |            |  | 0.00        | 0                | 0                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IVA966 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA966</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA969 On 05/12/2019 Spot Bond |        |            | 7.25000   | 7.25000   | 7.25000            | 99.30959           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA969 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA969</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA970 On 12/12/2019 Spot Bond |        |            | 7.25000   | 7.25000   | 7.25000            | 99.17266           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA970 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA970</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA975 On 07/01/2020 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 98.64918           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA975 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA975</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA977 On 14/01/2020 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 98.51220           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA977 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA977</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA978 On 16/01/2020 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 98.47313           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA978 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA978</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA979 On 23/01/2020 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 98.33663           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA979 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA979</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA980 On 30/01/2020 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 98.20051           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA980 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA980</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA981 On 06/02/2020 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 98.06477           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA981 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA981</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 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>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85468          |                   |            |  | 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>      |
| IVC040 On 24/07/2021 Spot Bond |        |            | 8.19000   | 104.46597 | 8.19000            | 104.44318          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.82713          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC055 On 26/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17954          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC063 On 07/08/2020 Spot Bond |        |            |           |           | 0.00000            | 99.95240           |                   |            |  | 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>      |
| IVC092 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.76217          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC094 On 06/12/2021 Spot Bond |        |            | 9.04000   | 107.77166 | 9.04000            | 107.74562          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC097 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.90345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC102 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.03879          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.91805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC105 On 08/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.39531          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC106 On 13/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.28832          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC107 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.90832          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC109 On 19/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.71443          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC110 On 19/05/2021 Spot Bond |        |            | 8.69000   | 106.05462 | 8.69000            | 106.03010          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IVC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC111 On 19/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.78934          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC116 On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.55539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC133 On 06/12/2019 Spot Bond |        |            | 8.02000   | 8.02000   | 8.02000            | 103.30633          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC134 On 25/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.18364          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC135 On 31/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23630          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 102.44081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC137 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.71510          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.67771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC144 On 03/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48544          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC145 On 06/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36165          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC146 On 03/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.42886          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC147 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98521          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC148 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.32412          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31694          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45268          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC154 On 05/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.99991           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC156 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31415          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC157 On 27/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48388          |                   |            |  | 0.00        | 4,099,800,000        | 2,733,200,000        |
| <b>Total IVC157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,099,800,000</b> | <b>2,733,200,000</b> |
| <b>Total For IVC157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,099,800,000</b> | <b>2,733,200,000</b> |
| IVC158 On 02/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.73381          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90025          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC160 On 05/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.63777          |                   |            |  | 0.00        | 0                    | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IVC160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC161 On 09/05/2020 Spot Bond |        |            |           |           | 0.00000            | 99.91799           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC162 On 21/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.79974          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19202          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC165 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.00847          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC84U On 01/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC85U On 12/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC91U On 07/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC91U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC91U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC95U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC95U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC95U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC96U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC96U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC96U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC99U On 14/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total IVC99U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC99U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF407 On 07/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.57961          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVF407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF70U On 21/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVF70U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF70U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF71U On 12/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVF71U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF71U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JAS02 On 31/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.04421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JAS02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JAS02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27331          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP006 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89858          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP007 On 26/10/2021 Spot Bond |        |            | 8.39500   | 103.56703 | 8.39500            | 103.54376          |                   |            |  | 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>      |
| KAP008 On 28/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.70301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP009 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.71382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP010 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.55235          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total KAP012 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For KAP012</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| KAP013 On 24/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.62674          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total KAP013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For KAP013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| KAP014 On 19/07/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.34389          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total KAP014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For KAP014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| KAP015 On 01/11/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 25,000,000,000        |
| <b>Total KAP015 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000,000</b> |
| <b>Total For KAP015</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,000,000,000</b> |
| KAP11 On 24/10/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.54543          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total KAP11 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For KAP11</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| KSB009 On 05/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.60807          |                   |            |  | 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    |        |            | 9.84000   | 120.13661 | 9.84000            | 120.10490          |                   |            |  | 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>              |
| LBK11 On 28/11/2019 Spot Bond   |        |            | 8.19000   | 104.29515 | 8.19000            | 104.27187          |                   |            |  | 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/I On 28/11/2019 Spot Bond |        |            | 9.62000   | 104.20578 | 9.62000            | 104.17848          |                   |            |  | 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   | 101.84754 | 9.71000            | 101.82123          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LBK12U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LBK12U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LBK15 On 12/10/2021 Spot Bond   |        |            |           |           | 0.00000            | 103.74822          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LBK15 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LBK15</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LBK16 On 30/11/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.70030          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LBK16 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LBK16</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LBK17 On 22/03/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.36690          |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total LBK17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK18 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.25029          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK20 On 08/06/2022 Spot Bond |        |            | 8.72500   | 107.54405 | 8.72500            | 107.51895          |                   |            |  | 0.00        | 0                | 2,500,000,000        |
| <b>Total LBK20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For LBK20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| LBK22 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.93240          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.65499          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK24 On 10/10/2024 Spot Bond |        |            | 9.04500   | 105.60718 | 9.04500            | 105.58166          |                   |            |  | 0.00        | 0                | 5,177,016,700        |
| <b>Total LBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,177,016,700</b> |
| <b>Total For LBK24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,177,016,700</b> |
| LBK26 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.35993          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK27 On 23/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.37183          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK28 On 15/05/2028 Spot Bond |        |            | 10.35000  | 100.94684 | 10.35000           | 100.91916          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total LBK28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For LBK28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| LBK29 On 07/06/2023 Spot Bond |        |            | 8.85000   | 106.62813 | 8.85000            | 106.60290          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK30 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.03657          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69970          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK32 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93175           |                   |            |  | 0.00        | 0                | 0                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total LBK32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK33 On 07/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.01882          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK35 On 26/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.13540          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK36 On 25/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.90013          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK37 On 25/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.97771          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 7.77000   | 103.09608 | 7.77000            | 103.07473          |                   |            |  | 0.00        | 0                | 580,000,000          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.14707          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL06 On 04/10/2022 Spot Bond  |        |            | 9.12500   | 103.59690 | 9.12500            | 103.57165          |                   |            |  | 0.00        | 0                | 2,500,000,000        |
| <b>Total LGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For LGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| LGL07 On 04/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.69510          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 104.28582          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.69209          |                   |            |  | 0.00        | 0                | 42,900,000           |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>42,900,000</b>    |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>42,900,000</b>    |
| LGL10 On 08/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.66716          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHC12L On 28/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total LHC12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHC12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHC13L On 02/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHC13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHC13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHC14L On 17/04/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHC14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHC14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL19 On 14/11/2019 Spot Bond  |        |            | 12.72000  | 99.72199  | 12.72000           | 99.68734           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHL19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL26 On 13/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.73062           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL27 On 13/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.76192           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHL27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL28 On 13/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.73210           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LHL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LOM01 On 25/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.35103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LOM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LOM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LOM02 On 30/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.17455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LOM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LOM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFA2 On 20/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.81658          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFB2 On 20/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.97003          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFB2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFC2 On 20/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.05736          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LRFC2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFC2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ12 On 04/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 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 MAQ129 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ129</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ13 On 09/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.21397          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ13 On 27/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.16637          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ15 On 28/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.55275           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ153 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ153</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ15 On 09/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ157 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ157</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ16 On 12/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.86927           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ163 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ163</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ16 On 14/01/2020 Spot Bond |        |            |           |           | 0.00000            | 98.64842           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ164 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ164</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ16 On 18/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.75955           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ165 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ165</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ16 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.69388           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ166 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ166</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ16 On 25/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.63062           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ167 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ167</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MAQ16 On 29/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.56048           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ168 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ168</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF05 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08883          |                   |            |  | 0.00        | 0                | 2,000,000,000        |
| <b>Total MBF055 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For MBF055</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| MBF05 On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.70040          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total MBF057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBF057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBF05: On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.91669          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBF059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBF059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBF06 On 17/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.69532          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBF061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBF061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBF06: On 07/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.19848          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBF062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBF062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBF06: On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31169          |                   |            |  | 0.00        | 0                | 1,400,000,000         |
| <b>Total MBF063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b>  |
| <b>Total For MBF063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,400,000,000</b>  |
| MBF06: On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.75238          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBF064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBF064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBF06: On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78453          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBF065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBF065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP03: On 11/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.54755          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP03 On 26/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.56846          |                   |            |  | 0.00        | 0                | 20,000,000,000        |
| <b>Total MBP037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,000</b> |
| <b>Total For MBP037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,000</b> |
| MBP03: On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02102          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP03: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.62408          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65436          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04 On 13/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.47880          |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total MBP041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17225          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17350          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84638          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85694          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.60232          |                   |            |  | 0.00        | 0                | 56,800,000,000        |
| <b>Total MBP046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>56,800,000,000</b> |
| <b>Total For MBP046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>56,800,000,000</b> |
| MBP04: On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55865          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84640          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP04: On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85696          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MBP05: On 23/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.61211          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MBP050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MBP050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MIIL03 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 113.73342          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total MIIL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For MIIL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| MMIG0: On 17/03/2021 Spot Bond |        |            | 8.14500   | 103.79244 | 8.14500            | 103.76967          |                   |            |  | 0.00        | 0                | 400,000,000           |
| <b>Total MMIG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>    |
| <b>Total For MMIG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>    |
| MMIG0: On 01/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.79831          |                   |            |  | 0.00        | 1,840,000,000    | 920,000,000           |

| 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 MMIG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>1,840,000,000</b> | <b>920,000,000</b>   |
| <b>Total For MMIG03</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>1,840,000,000</b> | <b>920,000,000</b>   |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 11.30000  | 11.30000  | 11.30000           | 102.57149          |                   |            | 226,000,000,000.00        | 20,000,000           | 10,000,000           |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>226,000,000,000.00</b> | <b>20,000,000</b>    | <b>10,000,000</b>    |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            | <b>226,000,000,000.00</b> | <b>20,000,000</b>    | <b>10,000,000</b>    |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 9.52500   | 105.68734 | 9.52500            | 105.66063          |                   |            | 381,000,000,000.00        | 40,000,000           | 1,070,000,000        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>381,000,000,000.00</b> | <b>40,000,000</b>    | <b>1,070,000,000</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            | <b>381,000,000,000.00</b> | <b>40,000,000</b>    | <b>1,070,000,000</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.36925          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| MMIG0 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13518          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| MQB00 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 113.82260          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total MQB003 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For MQB003</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| MTN06 On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.12968          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total MTN06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 102.08671          |                   |            | 0.00                      | 0                    | 1,420,000,000        |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>1,420,000,000</b> |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>1,420,000,000</b> |
| MTN08 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.27462          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total MTN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.63056          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total MTN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.91232          |                   |            | 0.00                      | 4,620,000,000        | 2,310,000,000        |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>4,620,000,000</b> | <b>2,310,000,000</b> |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>4,620,000,000</b> | <b>2,310,000,000</b> |
| MTN11 On 04/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.91926          |                   |            | 0.00                      | 0                    | 0                    |
| <b>Total MTN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>             | <b>0</b>             |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.15496          |                   |            | 0.00                      | 0                    | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.50762          |                   |            |  | 0.00        | 0                | 30,000,000         |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.87056           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86728           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.52280          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56653          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61745          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN19 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47921          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.52188          |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total MTN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For MTN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| MTNC2 On 10/05/2020 Spot Bond |        |            |           |           | 0.00000            | 99.96277           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTNC20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTNC20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTNC2 On 07/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.35933          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MTNC21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTNC21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MWA1L On 18/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MWA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MWA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MWA2L On 18/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total MWA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWA3L On 18/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWA4L On 18/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWAR(On 22/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.84914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWAR01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWAR01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWAR(On 22/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.82163          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWAR02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWAR02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MWAR(On 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.80124          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MWAR03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MWAR03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A211On 14/08/2020 Spot Bond |        |            | 100.89771 | 100.89771 | 100.89771          | 100.89771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A211 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A211</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N6B26 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.16556          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N6B26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N6B26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N6C26 On 21/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.21387          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N6C26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N6C26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N6D26 On 21/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.21603          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N6D26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N6D26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N6E26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N6E26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N6E26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N6F26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.34132          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N6F26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N6F26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N6G26 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 102.74636          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total N6G26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For N6G26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| N7A20 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98177          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total N7A20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For N7A20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| N7B25 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.03409          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| N7C25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21715          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| N7D25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37257          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total N7D25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For N7D25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| N7E25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.51534          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total N7E25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For N7E25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NAM01 On 19/11/2022 Spot Bond |        |            | 8.64500   | 102.82351 | 8.64500            | 102.79987          |                   |            |  | 0.00        | 0                | 59,600,000        |
| <b>Total NAM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>59,600,000</b> |
| <b>Total For NAM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>59,600,000</b> |
| NAM02 On 29/06/2020 Spot Bond |        |            | 7.66000   | 104.58467 | 7.66000            | 104.56319          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NAM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NAM02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NAM03 On 01/08/2023 Spot Bond |        |            | 9.12500   | 105.52877 | 9.12500            | 105.50319          |                   |            |  | 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 |        |            | 10.30000  | 103.73978 | 10.30000           | 103.71147          |                   |            |  | 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>          |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44327          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13230          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13407          |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23347          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23727          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK11 On 28/11/2020 Spot Bond |        |            | 7.84500   | 104.99080 | 7.84500            | 104.96885          |                   |            |  | 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 |        |            | 7.83000   | 103.19407 | 7.83000            | 103.17231          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK12A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK12A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK12 On 19/03/2021 Spot Bond |        |            | 9.38000   | 101.21612 | 9.38000            | 101.19065          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK12A/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK12A/R208</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK13 On 19/03/2024 Spot Bond |        |            | 8.92500   | 104.12265 | 8.92500            | 104.09767          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK13A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK13A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK14 On 25/06/2021 Spot Bond |        |            | 7.74000   | 105.72069 | 7.74000            | 105.69875          |                   |            |  | 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 |        |            | 7.99000   | 103.68372 | 7.99000            | 103.66165          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK15A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK15A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK16 On 12/02/2025 Spot Bond |        |            | 8.59000   | 105.72238 | 8.59000            | 105.69822          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK17 On 22/04/2026 Spot Bond |        |            | 9.04000   | 104.77931 | 9.04000            | 104.75400          |                   |            |  | 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> |
| NBK18 On 01/06/2020 Spot Bond |        |            | 8.61000   | 104.33906 | 8.61000            | 104.31503          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK18A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK18A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK19 On 01/06/2022 Spot Bond |        |            | 8.52000   | 106.68517 | 8.52000            | 106.66085          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20/On 01/06/2026 Spot Bond  |        |            | 9.30000   | 109.58264 | 9.30000            | 109.55543          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06907          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK20B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK20B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK21/On 21/07/2027 Spot Bond  |        |            | 10.06000  | 106.09469 | 10.06000           | 106.06639          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK22/On 19/11/2022 Spot Bond  |        |            | 8.50500   | 108.78292 | 8.50500            | 108.75830          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK22A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK22A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK23/On 19/11/2025 Spot Bond  |        |            | 9.57000   | 109.98044 | 9.57000            | 109.95251          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           |           | 0.00000            | 102.17623          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK24/On 19/11/2027 Spot Bond  |        |            | 9.55000   | 112.72221 | 9.55000            | 112.69364          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.95906          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25/On 17/02/2023 Spot Bond  |        |            | 8.82500   | 8.82500   | 8.82500            | 107.42179          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25I On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 104.97082          |                   |            |  | 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 | 15.76809  | 100.00000          | 15.73338           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.39558          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK27/On 10/05/2026 Spot Bond  |        |            | 9.86000   | 105.97355 | 9.86000            | 105.94583          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK28/On 02/08/2023 Spot Bond  |        |            | 8.46500   | 107.45047 | 8.46500            | 107.42626          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK28I On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.24573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK28B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK28B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK29/On 31/07/2026 Spot Bond  |        |            | 9.30000   | 108.67351 | 9.30000            | 108.64666          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK30/On 20/02/2024 Spot Bond  |        |            | 8.46000   | 106.04016 | 8.46000            | 106.01629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK30I On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.67983          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK30B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK30B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK31/On 09/11/2023 Spot Bond  |        |            | 8.49500   | 102.97913 | 8.49500            | 102.95585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.89551          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK34I On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82642          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.49444          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.54395          |                   |            |  | 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>      |
| NBK38I On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.19332          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 11.07500  | 11.07500  | 11.07500           | 59.28137           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 104.26191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK41I On 20/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.94996          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK41B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK41B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 102.67191          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 103.95422          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK44I On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.98100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK44B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK44B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.72736          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.04867          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 103.71846          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.87696           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24504          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK51I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.89522          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK51B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK51B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.74885          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 102.11814          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.77915          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.92330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK7B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK7B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBKB5 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.08136          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBKB55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBKB55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBKB5 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.08282          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.08388          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.08564          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.11764          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN8 On 20/03/2024 Spot Bond |        |            | 10.24500  | 102.78434 | 10.24500           | 102.75613          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11141          |                   |            | 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 |        |            | 10.28000  | 102.05414 | 10.28000           | 102.02604          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11764          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12748          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13994          |                   |            | 0.00        | 0                | 0             |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08861          |                   |            | 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>      |
| NDAL0 On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.53691          |                   |            | 0.00        | 0                | 0             |
| <b>Total NDAL01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NDAL01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED01 On 22/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED02 On 15/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED02U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED02U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED03 On 26/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED03U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED03U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED04 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total NED04U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED04U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NED05 On 20/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED06 On 26/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED06U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED07 On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED08 On 01/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED09 On 25/03/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED10 On 09/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED11 On 15/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED18 On 16/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.52140          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NED18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NED18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NED19 On 01/07/2020 Spot Bond |        |            |           |           | 0.00000            | 102.51004          |                   |            |  | 0.00        | 0                  | 3,470,000,000        |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,470,000,000</b> |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,470,000,000</b> |
| NED20 On 01/07/2020 Spot Bond |        |            | 8.82000   | 105.43391 | 8.82000            | 105.40918          |                   |            |  | 0.00        | 0                  | 3,030,000,000        |
| <b>Total NED20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,030,000,000</b> |
| <b>Total For NED20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,030,000,000</b> |
| NEDT1.On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 108.87487          |                   |            |  | 0.00        | 126,000,000        | 83,000,000           |
| <b>Total NEDT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>126,000,000</b> | <b>83,000,000</b>    |
| <b>Total For NEDT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>126,000,000</b> | <b>83,000,000</b>    |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 109.41410          |                   |            |  | 0.00        | 78,242,400         | 24,560,600           |
| <b>Total NEDT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>78,242,400</b>  | <b>24,560,600</b>    |
| <b>Total For NEDT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>78,242,400</b>  | <b>24,560,600</b>    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| NET52 On 23/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.51139          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NET52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NET52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 105.15445          |                   |            |  | 0.00        | 2,040,000,000        | 1,030,000,000        |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,040,000,000</b> | <b>1,030,000,000</b> |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,040,000,000</b> | <b>1,030,000,000</b> |
| NGL02 On 15/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 106.12950          |                   |            |  | 0.00        | 0                    | 10,000,000           |
| <b>Total NGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>10,000,000</b>    |
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>10,000,000</b>    |
| NGL03 On 26/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.06181          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL04 On 20/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 105.32213          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL05 On 26/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.55253          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL06 On 01/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.90002          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGL07 On 09/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.68028          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGLT1/ On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 106.37495          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGLT1B On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46624          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGLT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGLT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGT10 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.60350          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NGT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NGT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NGT10 On 15/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.84024          |                   |            |  | 0.00        | 600,000,000          | 300,000,000          |
| <b>Total NGT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b>   | <b>300,000,000</b>   |
| <b>Total For NGT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</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     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 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  | 99.78723  | 13.50000           | 99.75181           |                   |            |  | 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 16/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.54826          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NHM006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NHM006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NHM00 On 16/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.57472          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NHM007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NHM007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NHM00 On 26/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.19963          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NHM008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NHM008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NHM00 On 26/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.22891          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NHM009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NHM009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NHM01 On 24/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.80094          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NHM010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NHM010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NHM01 On 24/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.06233          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NHM011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NHM011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NHM01 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.53971          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NHM012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NHM012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NHM01 On 09/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.44623          |                   |            |  | 0.00        | 40,000,000        | 20,000,000        |
| <b>Total NHM013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For NHM013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| NI202 On 07/12/2033 Spot Bond  |        |            | 4.61000   | 4.61000   | 4.61000            | 207.69863          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NI202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NI202</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NI210 On 31/03/2028 Spot Bond  |        |            | 4.23000   | 4.23000   | 4.23000            | 177.38937          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NI210 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NI210</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |

| Contract Details         |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility         | Value                     | Contracts Traded   | Open Interest        |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|---------------------------|--------------------|----------------------|
| NI25                     | On | 31/01/2025 | Spot Bond |        |            | 4.05500   | 4.05500   | 4.05500            | 132.15633          |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NI25 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NI25</b>    |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NI29                     | On | 31/03/2029 | Spot Bond |        |            | 4.41000   | 4.41000   | 4.41000            | 93.98419           |                   | 970,200,000,000.00 | 220,000,000               | 120,000,000        |                      |
| <b>Total NI29 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>970,200,000,000.00</b> | <b>220,000,000</b> | <b>120,000,000</b>   |
| <b>Total For NI29</b>    |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>970,200,000,000.00</b> | <b>220,000,000</b> | <b>120,000,000</b>   |
| NI33                     | On | 28/02/2033 | Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NI33 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NI33</b>    |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NI38                     | On | 31/01/2038 | Spot Bond |        |            | 4.85000   | 4.85000   | 4.85000            | 100.81142          |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NI38 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NI38</b>    |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NILB11                   | On | 31/01/2025 | Spot Bond |        |            | 4.16000   | 4.16000   | 4.16000            | 131.48451          |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NILB11 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NILB11</b>  |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NILB12                   | On | 07/12/2033 | Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 3.45000            |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NILB12 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NILB12</b>  |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NILB13                   | On | 31/01/2025 | Spot Bond |        |            | 4.55000   | 4.55000   | 4.55000            | 129.02300          |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NILB13 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NILB13</b>  |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NILB14                   | On | 31/03/2028 | Spot Bond |        |            | 4.70000   | 4.70000   | 4.70000            | 171.37115          |                   |                    | 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 |        |            | 5.08000   | 166.71327 | 5.08000            | 166.67565          |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NILB15 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NILB15</b>  |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NILB17                   | On | 31/01/2038 | Spot Bond |        |            | 4.56500   | 104.88941 | 4.56500            | 104.86727          |                   |                    | 0.00                      | 0                  | 0                    |
| <b>Total NILB17 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| <b>Total For NILB17</b>  |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>0</b>             |
| NMP20                    | On | 24/07/2020 | Spot Bond |        |            | 7.57000   | 103.86257 | 7.57000            | 103.84160          |                   |                    | 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>             |
| NN010                    | On | 01/10/2020 | Spot Bond |        |            |           |           | 0.00000            | 100.74793          |                   |                    | 0.00                      | 0                  | 2,000,000,000        |
| <b>Total NN010 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>2,000,000,000</b> |
| <b>Total For NN010</b>   |    |            |           |        |            |           |           |                    |                    |                   |                    | <b>0.00</b>               | <b>0</b>           | <b>2,000,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NN011 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93499          |                   |            | 0.00        | 0                | 2,500,000,000        |
| <b>Total NN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For NN011</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| NN013 On 09/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.20730          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN013</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN014 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64030          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN014</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN015 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.49890          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN015</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN016 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33120          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN016</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN019 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.95014           |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN019 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN019</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN02 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 109.42030          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN022 On 31/10/2025 Spot Bond |        |            |           |           | 0.00000            | 98.60884           |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN022</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN03 On 23/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.77752          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN04 On 22/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.82165          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.29317          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.33714          |                   |            | 0.00        | 0                | 0                    |
| <b>Total NN06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NN08 On 28/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.76860          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NN08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NN09U On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NN09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NN09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NNF02 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 97.81559           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NNF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NNF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NNF03 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 97.81559           |                   |            |  | 0.00        | 0                | 4,000,000,000        |
| <b>Total NNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,000</b> |
| <b>Total For NNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,000</b> |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 98.67402           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NNF05 On 21/02/2020 Spot Bond |        |            |           |           | 0.00000            | 105.06480          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NNF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NNF05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NNF06 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.41470          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NNF07 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 105.46170          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NNF08 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 105.32890          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NNF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NNF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1A1 On 22/05/2020 Spot Bond |        |            | 9.20500   | 9.20500   | 9.20500            | 102.77019          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1A2 On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.82453          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.78901          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1A25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1A25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQ1A2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.79113          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1A27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1A27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1A2 On 22/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.71938          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1A28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1A28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 8.40000   | 8.40000   | 8.40000            | 103.34437          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 101.78502          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.87298          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.82174          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 8.60000   | 8.60000   | 8.60000            | 103.38404          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.87302          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 102.07759          |                   |            |  | 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>             |
| NRA02 On 31/10/2022 Spot Bond |        |            | 8.32000   | 110.39560 | 8.32000            | 110.37088          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA02 On 31/05/2023 Spot Bond |        |            | 4.14000   | 187.43388 | 4.14000            | 187.39630          |                   |            |  | 0.00        | 0                | 31,200,000           |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>31,200,000</b>    |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>31,200,000</b>    |
| NRA02 On 30/11/2028 Spot Bond |        |            | 10.55000  | 115.07267 | 10.55000           | 115.04035          |                   |            |  | 0.00        | 0                | 7,640,000,000        |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,640,000,000</b> |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,640,000,000</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NRA021 On 30/11/2028 Spot Bond |        |            | 100.00000 | 17.47972  | 100.00000          | 17.44103           |                   |            |  | 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>             |
| NSN971 On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NSN97U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NSN97U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC19 On 27/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.55464          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NTC19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC20 On 27/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.73569          |                   |            |  | 0.00        | 500,000,000        | 2,000,000,000        |
| <b>Total NTC20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>2,000,000,000</b> |
| <b>Total For NTC20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>2,000,000,000</b> |
| NTC21 On 24/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.04840          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NTC21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC22 On 15/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.26492          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NTC22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC23 On 15/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.51705          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NTC23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC24 On 29/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.83047          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NTC24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC25 On 07/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.28068          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NTC25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NTC26 On 07/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.38349          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NTC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NTC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| OMI01 On 22/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.84011          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total OMI01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For OMI01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| OML02 On 27/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.80933          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| OML03 On 27/11/2019 Spot Bond  |        |            | 7.79500   | 104.16036 | 7.79500            | 104.13822          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total OML03 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For OML03</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| OML04 On 19/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.47474          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total OML04 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For OML04</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| OML05 On 19/03/2020 Spot Bond  |        |            | 8.26500   | 8.26500   | 8.26500            | 101.76901          |                   |                           | 0.00        | 0                 | 1,500,000,000        |
| <b>Total OML05 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| <b>Total For OML05</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| OML06 On 19/03/2022 Spot Bond  |        |            | 9.12500   | 103.83304 | 9.12500            | 103.80760          |                   |                           | 0.00        | 0                 | 1,500,000,000        |
| <b>Total OML06 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| <b>Total For OML06</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,000</b> |
| OML07 On 19/03/2025 Spot Bond  |        |            | 10.40000  | 103.65765 | 10.40000           | 103.62878          |                   | 208,000,000,000.00        |             | 20,000,000        | 1,010,000,000        |
| <b>Total OML07 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>208,000,000,000.00</b> |             | <b>20,000,000</b> | <b>1,010,000,000</b> |
| <b>Total For OML07</b>         |        |            |           |           |                    |                    |                   | <b>208,000,000,000.00</b> |             | <b>20,000,000</b> | <b>1,010,000,000</b> |
| OML08 On 14/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.98712          |                   |                           | 0.00        | 40,000,000        | 25,600,000           |
| <b>Total OML08 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>40,000,000</b> | <b>25,600,000</b>    |
| <b>Total For OML08</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>40,000,000</b> | <b>25,600,000</b>    |
| OML09 On 14/09/2022 Spot Bond  |        |            | 9.12500   | 105.93583 | 9.12500            | 105.90987          |                   |                           | 0.00        | 0                 | 1,000,000,000        |
| <b>Total OML09 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For OML09</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond  |        |            | 10.50000  | 105.27131 | 10.50000           | 105.24172          |                   |                           | 0.00        | 0                 | 940,500,000          |
| <b>Total OML10 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>940,500,000</b>   |
| <b>Total For OML10</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>940,500,000</b>   |
| OML11 On 11/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.38259          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total OML11 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For OML11</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| PBAJ1U On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total PBAJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For PBAJ1U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| PBAV1U On 01/04/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total PBAV1U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For PBAV1U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| PBBJ1U On 01/12/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total PBBJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For PBBJ1U</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PBDJ1L On 01/09/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBDJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBDJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBGJ1L On 01/05/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBGJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBGJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBJC1L On 01/01/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBJC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBJC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBJJ1L On 01/01/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBJJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBJJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBKJ1L On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBKJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBKJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBKS1L On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBKS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBKS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBKX1L On 16/12/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBKX1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBKX1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBLS1L On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBLS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBLS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBLT1L On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBLT1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBLT1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBUC1 On 01/01/2029 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBUC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBUC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBUJ1L On 01/01/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBUJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBUJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBVJ1L On 01/06/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBVJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBVJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| PMM12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM38 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29030          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM44 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.95673           |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM44 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM44</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM46 On 29/06/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM46U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM46U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM48 On 28/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.59010          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM48 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM48</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM50 On 28/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.55250          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM50 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM50</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.64639          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM51</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM52 On 28/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.49074          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM53 On 08/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64956          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM53 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM53</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.75604          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2A2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.82956          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.97658          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                         | Contracts Traded         | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|------------------------|
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.99757          |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 102.01857          |                   |            | 0.00                          | 0                        | 0                      |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.56500   | 114.09921 | 8.50000            | 114.43734          |                   |            | 981,631,479,195,000.00        | 3,266,973,903,000        | 2,615,952,054,000      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,631,479,195,000.00</b>   | <b>266,973,903,000</b>   | <b>515,952,054,000</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>1,631,479,195,000.00</b>   | <b>266,973,903,000</b>   | <b>515,952,054,000</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 3.04000   | 306.06074 | 2.94000            | 307.11413          |                   |            | 3,690,966,752,000.00          | 1,214,133,800            | 38,521,478,600         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,690,966,752,000.00</b>   | <b>1,214,133,800</b>     | <b>38,521,478,600</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>3,690,966,752,000.00</b>   | <b>1,214,133,800</b>     | <b>38,521,478,600</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 3.63000   | 230.83509 | 3.61000            | 231.29495          |                   |            | 188,874,864,090,000.00        | 52,031,643,000           | 282,545,149,400        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>188,874,864,090,000.00</b> | <b>52,031,643,000</b>    | <b>282,545,149,400</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>188,874,864,090,000.00</b> | <b>52,031,643,000</b>    | <b>282,545,149,400</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.58000   | 101.90780 | 7.52500            | 102.04632          |                   |            | 960,628,073,788,000.00        | 390,584,178,600          | 496,255,469,500        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>960,628,073,788,000.00</b> | <b>390,584,178,600</b>   | <b>496,255,469,500</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>960,628,073,788,000.00</b> | <b>390,584,178,600</b>   | <b>496,255,469,500</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.20000   | 94.26010  | 9.20000            | 94.23706           |                   |            | 026,681,813,280,000.00        | 2,068,117,588,400        | 1,390,493,900,000      |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>26,681,813,280,000.00</b>  | <b>2,068,117,588,400</b> | <b>390,493,900,000</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>26,681,813,280,000.00</b>  | <b>2,068,117,588,400</b> | <b>390,493,900,000</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.53000   | 91.62180  | 9.53000            | 91.59850           |                   |            | 621,527,399,899,000.00        | 380,013,368,300          | 790,569,100,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>621,527,399,899,000.00</b> | <b>380,013,368,300</b>   | <b>790,569,100,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>621,527,399,899,000.00</b> | <b>380,013,368,300</b>   | <b>790,569,100,000</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.76500   | 94.62017  | 9.76500            | 94.59525           |                   |            | 588,021,363,084,000.00        | 674,656,565,600          | 1,361,559,723,400      |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>588,021,363,084,000.00</b> | <b>674,656,565,600</b>   | <b>361,559,723,400</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>588,021,363,084,000.00</b> | <b>674,656,565,600</b>   | <b>361,559,723,400</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.90000   | 90.77135  | 9.90000            | 90.74752           |                   |            | 193,689,888,080,000.00        | 423,605,039,200          | 165,242,850,100        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>193,689,888,080,000.00</b> | <b>423,605,039,200</b>   | <b>165,242,850,100</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>193,689,888,080,000.00</b> | <b>423,605,039,200</b>   | <b>165,242,850,100</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.02500  | 93.55767  | 10.02500           | 93.53280           |                   |            | 244,049,214,705,000.00        | 223,845,308,200          | 622,029,000,000        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>244,049,214,705,000.00</b> | <b>223,845,308,200</b>   | <b>622,029,000,000</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>244,049,214,705,000.00</b> | <b>223,845,308,200</b>   | <b>622,029,000,000</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.09000  | 90.24525  | 10.09000           | 90.22111           |                   |            | 656,573,690,602,000.00        | 758,827,917,800          | 1,146,596,955,700      |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>656,573,690,602,000.00</b> | <b>758,827,917,800</b>   | <b>146,596,955,700</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>656,573,690,602,000.00</b> | <b>758,827,917,800</b>   | <b>146,596,955,700</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| R2048 On 28/02/2048 Spot Bond  |        |            | 10.08000  | 89.21485  | 10.08000           | 89.19062           |                   |            | 460,664,354,416,000.00       | 1,434,589,717,700      | 1,896,178,016,000        |
| <b>Total R2048 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,664,354,416,000.00</b> | <b>434,589,717,700</b> | <b>396,178,016,000</b>   |
| <b>Total For R2048</b>         |        |            |           |           |                    |                    |                   |            | <b>10,664,354,416,000.00</b> | <b>434,589,717,700</b> | <b>396,178,016,000</b>   |
| R207 On 15/01/2020 Spot Bond   |        |            | 6.90000   | 102.27165 | 6.90000            | 102.25257          |                   |            | 3,105,000,000,000.00         | 450,000,000            | 39,838,900,000           |
| <b>Total R207 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>3,105,000,000,000.00</b>  | <b>450,000,000</b>     | <b>39,838,900,000</b>    |
| <b>Total For R207</b>          |        |            |           |           |                    |                    |                   |            | <b>3,105,000,000,000.00</b>  | <b>450,000,000</b>     | <b>39,838,900,000</b>    |
| R208 On 31/03/2021 Spot Bond   |        |            | 6.63500   | 100.82478 | 6.63500            | 100.80679          |                   |            | 787,910,642,370,000.00       | 118,750,662,000        | 577,201,460,500          |
| <b>Total R208 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,910,642,370,000.00</b> | <b>118,750,662,000</b> | <b>577,201,460,500</b>   |
| <b>Total For R208</b>          |        |            |           |           |                    |                    |                   |            | <b>17,910,642,370,000.00</b> | <b>118,750,662,000</b> | <b>577,201,460,500</b>   |
| R209 On 31/03/2036 Spot Bond   |        |            | 9.85000   | 71.62388  | 9.77000            | 72.11108           |                   |            | 666,032,705,200,000.00       | 778,277,432,000        | 1,090,994,610,700        |
| <b>Total R209 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>16,032,705,200,000.00</b> | <b>778,277,432,000</b> | <b>1,090,994,610,700</b> |
| <b>Total For R209</b>          |        |            |           |           |                    |                    |                   |            | <b>16,032,705,200,000.00</b> | <b>778,277,432,000</b> | <b>1,090,994,610,700</b> |
| R210 On 31/03/2028 Spot Bond   |        |            | 3.51000   | 187.11678 | 3.52000            | 186.94374          |                   |            | 37,286,426,034,000.00        | 10,622,913,400         | 53,679,961,100           |
| <b>Total R210 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,286,426,034,000.00</b> | <b>10,622,913,400</b>  | <b>53,679,961,100</b>    |
| <b>Total For R210</b>          |        |            |           |           |                    |                    |                   |            | <b>17,286,426,034,000.00</b> | <b>10,622,913,400</b>  | <b>53,679,961,100</b>    |
| R212 On 31/01/2022 Spot Bond   |        |            | 3.03000   | 161.30103 | 3.03000            | 161.27354          |                   |            | 500,907,083,069,000.00       | 495,348,872,300        | 365,133,443,800          |
| <b>Total R212 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>10,907,083,069,000.00</b> | <b>495,348,872,300</b> | <b>365,133,443,800</b>   |
| <b>Total For R212</b>          |        |            |           |           |                    |                    |                   |            | <b>10,907,083,069,000.00</b> | <b>495,348,872,300</b> | <b>365,133,443,800</b>   |
| R213 On 28/02/2031 Spot Bond   |        |            | 9.46500   | 84.37996  | 9.40500            | 84.72308           |                   |            | 700,955,964,138,000.00       | 391,014,893,200        | 512,756,369,900          |
| <b>Total R213 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>10,955,964,138,000.00</b> | <b>391,014,893,200</b> | <b>512,756,369,900</b>   |
| <b>Total For R213</b>          |        |            |           |           |                    |                    |                   |            | <b>10,955,964,138,000.00</b> | <b>391,014,893,200</b> | <b>512,756,369,900</b>   |
| R214 On 28/02/2041 Spot Bond   |        |            | 10.00500  | 70.52464  | 10.00500           | 70.50562           |                   |            | 886,973,443,339,000.00       | 288,553,067,800        | 347,585,044,300          |
| <b>Total R214 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>16,973,443,339,000.00</b> | <b>288,553,067,800</b> | <b>347,585,044,300</b>   |
| <b>Total For R214</b>          |        |            |           |           |                    |                    |                   |            | <b>16,973,443,339,000.00</b> | <b>288,553,067,800</b> | <b>347,585,044,300</b>   |
| RC001U On 17/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      | 0                        |
| <b>Total RC001U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |
| <b>Total For RC001U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |
| RC002U On 02/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      | 0                        |
| <b>Total RC002U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |
| <b>Total For RC002U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |
| RC003U On 30/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      | 0                        |
| <b>Total RC003U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |
| <b>Total For RC003U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |
| RC004U On 03/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      | 0                        |
| <b>Total RC004U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |
| <b>Total For RC004U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| RC005\ On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC005U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC005U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC006\ On 14/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC006U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC006U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC007\ On 14/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC007U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC007U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC008\ On 20/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC008U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC008U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC009\ On 17/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC009U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC009U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC010\ On 17/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC010U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC010U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC011\ On 17/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC011U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC011U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC012\ On 24/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RC012U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RC012U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RC013\ On 04/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 300,000,000,000,000.00       |  | 3,000,000,000        | 3,000,000,000        |               |
| <b>Total RC013U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>3,000,000,000</b> | <b>3,000,000,000</b> |               |
| <b>Total For RC013U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>3,000,000,000</b> | <b>3,000,000,000</b> |               |
| RDF02\ On 04/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RDF02U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RDF02U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RDF05\ On 04/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RDF05U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RDF05U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| RDF06\ On 28/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                    | 0             |
| <b>Total RDF06U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For RDF06U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RDF07 On 22/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF07U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF07U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF08 On 01/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF08U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF08U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF09 On 21/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF09U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF09U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF10 On 21/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF10U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF10U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF11 On 31/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF11U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF11U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF12 On 31/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF12U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF12U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF13 On 22/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF13U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF13U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF14 On 30/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF14U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF14U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF15 On 30/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF15U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF15U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF16 On 30/08/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF16U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF16U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF17 On 08/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF17U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF17U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF18 On 12/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF18U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF18U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RDF19I On 30/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF19U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF19U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF26I On 22/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDF26U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF26U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.78023          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.06889          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 02/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.52613          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.14334          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.78351          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.63209          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 12/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.63733          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 12/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.25359          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 05/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.75723          |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 11/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.99711           |                   |            | 0.00        | 0                | 0             |
| <b>Total RDFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.94069           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.05782          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99098          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02003          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.69077          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB2 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC4 On 15/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.79934           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC46 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC46</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC4 On 04/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.33565          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC48 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC48</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC4 On 29/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.14930          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC49 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC49</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC5 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.43868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC50 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC50</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| REB16I On 21/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total REB16U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB16U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REBC1 On 21/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.73070          |                   |            | 0.00        | 0                | 0             |
| <b>Total REBC15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED12 On 12/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.70815          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED121 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED121</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.93470          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED204 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED204</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.05162          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED205 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED205</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED30 On 16/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.55429          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED301 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED301</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED40 On 26/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.39998          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED401 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED401</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.97720          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED60 On 09/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.62872          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED601 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED601</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED60 On 09/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.78948          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED602 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED602</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED70 On 17/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.75351          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED702 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED702</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED80 On 06/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.97370          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED801 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED801</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RED90 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.48623          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED901 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED901</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES03I On 02/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES04I On 02/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES35 On 25/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.33566          |                   |            | 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>      |
| RES38 On 01/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.03134          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES38 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES38</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.51261          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.56285          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES41 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES41</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES42I On 02/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES42U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES42U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES44I On 25/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES44U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES44U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES45I On 03/05/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES45U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES45U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES46I On 10/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES46U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES46U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES47I On 14/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES47U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES47U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|--------------------|
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00               | 0                    | 0                  |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| RW21 On 21/04/2021 Spot Bond   |        |            | 8.07500   | 102.98330 | 8.07500            | 102.96103          |                   |                             | 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   |        |            | 9.17500   | 104.97738 | 9.17500            | 104.95166          |                   |                             | 0.00               | 0                    | 179,077,900        |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>179,077,900</b> |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>179,077,900</b> |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.02500  | 99.74139  | 11.02500           | 99.71215           |                   |                             | 0.00               | 0                    | 0                  |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |                             | 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>           |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.08613          |                   |                             | 0.00               | 0                    | 0                  |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| SBK20 On 02/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.94538          |                   |                             | 0.00               | 140,000,000          | 70,000,000         |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>140,000,000</b>   | <b>70,000,000</b>  |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>140,000,000</b>   | <b>70,000,000</b>  |
| SBK21 On 28/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.54543          |                   |                             | 0.00               | 0                    | 0                  |
| <b>Total SBK21 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| <b>Total For SBK21</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| SBK22 On 28/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.25322          |                   |                             | 0.00               | 160,000,000          | 80,000,000         |
| <b>Total SBK22 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>160,000,000</b>   | <b>80,000,000</b>  |
| <b>Total For SBK22</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>160,000,000</b>   | <b>80,000,000</b>  |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 9.72500   | 109.14606 | 9.72500            | 109.11790          |                   | 1,167,000,000,000.00        | 120,000,000        | 2,210,400,000        |                    |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,167,000,000,000.00</b> | <b>120,000,000</b> | <b>2,210,400,000</b> |                    |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   | <b>1,167,000,000,000.00</b> | <b>120,000,000</b> | <b>2,210,400,000</b> |                    |
| SBK24 On 19/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.51914          |                   |                             | 0.00               | 0                    | 0                  |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| <b>Total For SBK24</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00               | 0                    | 0                  |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| SBK25 On 25/04/2021 Spot Bond |        |            |           |           | 0.00000            | 104.11040          |                   |                             | 0.00        | 180,000,000        | 90,000,000            |
| <b>Total SBK25 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b>     |
| <b>Total For SBK25</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b>     |
| SBK26 On 25/04/2021 Spot Bond |        |            | 9.07000   | 104.67195 | 9.07000            | 104.64658          |                   | 2,358,200,000,000.00        |             | 260,000,000        | 130,000,000           |
| <b>Total SBK26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,358,200,000,000.00</b> |             | <b>260,000,000</b> | <b>130,000,000</b>    |
| <b>Total For SBK26</b>        |        |            |           |           |                    |                    |                   | <b>2,358,200,000,000.00</b> |             | <b>260,000,000</b> | <b>130,000,000</b>    |
| SBN01 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01952          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total SBN01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For SBN01</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| SBS18 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 102.06312          |                   |                             | 0.00        | 120,000,000        | 60,000,000            |
| <b>Total SBS18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>     |
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>120,000,000</b> | <b>60,000,000</b>     |
| SBS19 On 23/06/2021 Spot Bond |        |            | 7.95000   | 107.10802 | 7.95000            | 107.08521          |                   |                             | 0.00        | 0                  | 12,024,000,000        |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>12,024,000,000</b> |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>12,024,000,000</b> |
| SBS20 On 15/05/2026 Spot Bond |        |            | 8.87000   | 105.51145 | 8.87000            | 105.48658          |                   |                             | 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 |        |            |           |           | 0.00000            | 104.25737          |                   |                             | 0.00        | 0                  | 22,068,000,000        |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>22,068,000,000</b> |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>22,068,000,000</b> |
| SBS27 On 20/02/2024 Spot Bond |        |            | 8.33000   | 108.50253 | 8.33000            | 108.47846          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 9.21000   | 98.78110  | 9.21000            | 98.75693           |                   |                             | 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>              |
| SBS31 On 12/06/2027 Spot Bond |        |            | 9.20000   | 107.06094 | 9.20000            | 107.03463          |                   |                             | 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>              |
| SBS34 On 19/09/2024 Spot Bond |        |            | 9.30000   | 104.38569 | 9.30000            | 104.35963          |                   |                             | 0.00        | 0                  | 3,500,000,000         |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>3,500,000,000</b>  |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>3,500,000,000</b>  |
| SBS36 On 29/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.29412          |                   |                             | 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>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| SBS37 On 29/01/2020 Spot Bond |        |            | 7.86500   | 102.13876 | 7.86500            | 102.11715          |                   |                           | 0.00        | 0                 | 0                  |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| SBS38 On 29/01/2025 Spot Bond |        |            | 8.59000   | 104.51734 | 8.59000            | 104.49346          |                   | 343,600,000,000.00        |             | 40,000,000        | 20,000,000         |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>343,600,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b>  |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   | <b>343,600,000,000.00</b> |             | <b>40,000,000</b> | <b>20,000,000</b>  |
| SBS39 On 29/01/2030 Spot Bond |        |            | 9.64000   | 103.05915 | 9.64000            | 103.03279          |                   | 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  |        |            | 8.12500   | 100.64278 | 8.12500            | 104.91078          |                   | 0.00                      |             | 0                 | 580,000,000        |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>580,000,000</b> |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>580,000,000</b> |
| SBS40 On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.45140          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| SBS41 On 12/11/2022 Spot Bond |        |            | 8.23000   | 104.43234 | 8.23000            | 104.40944          |                   | 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 |        |            | 8.89000   | 107.85087 | 8.89000            | 107.82538          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.21000   | 108.81510 | 9.21000            | 108.78847          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| SBS45 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58939          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total SBS45 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS45</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| SBS46 On 15/02/2023 Spot Bond |        |            | 8.24000   | 109.17075 | 8.24000            | 109.14679          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62043          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| SBS48 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.20620          |                   | 0.00                      |             | 0                 | 0                  |
| <b>Total SBS48 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |
| <b>Total For SBS48</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95835          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS50 On 31/01/2022 Spot Bond |        |            | 8.70500   | 103.98605 | 8.70500            | 103.96198          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS51 On 31/01/2024 Spot Bond |        |            | 9.39500   | 9.39500   | 9.39500            | 103.85191          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 103.83808          |                   |            |  | 0.00        | 2,400,000,000        | 1,200,000,000        |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>1,200,000,000</b> |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>1,200,000,000</b> |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.95710          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS54 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48722          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.28348          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS56 On 12/06/2022 Spot Bond |        |            | 8.12000   | 105.49027 | 8.12000            | 105.46733          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.86973          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.51367          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS59 On 09/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.58936          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS60 On 18/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27839          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| SBS62 On 31/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.55278          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS62</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBS63 On 31/01/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.26050          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBS63 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS63</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBS64 On 31/01/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.89991          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBS64 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS64</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBS65 On 15/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.78721           |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBS65 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS65</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBS66 On 26/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.87849          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBS66 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS66</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBS67 On 26/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.92604          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.84000   | 297.39152 | 3.84000            | 297.33428          |                   |            | 0.00        | 0                    | 70,000,000         |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>70,000,000</b>  |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>70,000,000</b>  |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.71000   | 4.71000   | 4.71000            | 205.50482          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 106.67244          |                   |            | 0.00        | 1,208,103,200        | 302,025,800        |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,208,103,200</b> | <b>302,025,800</b> |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,208,103,200</b> | <b>302,025,800</b> |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 107.86256          |                   |            | 0.00        | 1,462,157,600        | 722,468,900        |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,462,157,600</b> | <b>722,468,900</b> |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,462,157,600</b> | <b>722,468,900</b> |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.19320          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 104.45599          |                   |            | 0.00        | 0                    | 0                  |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.61368          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBT203 On 03/12/2023 Spot Bond |        |            | 9.57500   | 107.12862 | 9.57500            | 107.10126          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50247          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85560          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.87100          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 98.40046           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SHS11U On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SHS11U/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SHS11U/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.16086          |                   |            |  | 0.00        | 0                | 650,000,000        |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>650,000,000</b> |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>650,000,000</b> |
| SLRA2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.77023           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SLRA3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.78308           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SLRA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SLRA3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SLRA4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.77643           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SLRA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SLRA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SLRA5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.78319           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRA5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.76352           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.76290           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.76167           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.77514           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 99.73885           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 99.75135           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.74558           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 98.56200           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT02 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.80466          |                   |            |  | 0.00        | 0                | 1,090,000,000        |
| <b>Total SNT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,090,000,000</b> |
| <b>Total For SNT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,090,000,000</b> |
| SNT03 On 12/04/2023 Spot Bond |        |            | 9.22500   | 108.13175 | 9.22500            | 108.10512          |                   |            |  | 0.00        | 0                | 1,550,000,000        |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.07376          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SOLB0 On 12/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.85245           |                   |            | 0.00        | 0                | 2,000,000,000        |
| <b>Total SOLB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For SOLB01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| SPDA10 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 102.20177          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA11 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.01125          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA12 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 102.57324          |                   |            | 0.00        | 0                | 90,000,000           |
| <b>Total SPDA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>    |
| <b>Total For SPDA12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b>    |
| SPDA13 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72953          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPDA13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA8 On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.80304          |                   |            | 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>             |
| SPG004 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94663          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG005 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18211          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG005 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG005</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG006 On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26015          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG007 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12222          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG008 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47077          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPG009 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48157          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SPG009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPG009</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SPGC0 On 15/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.04937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SPGC01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SPGC01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS039L On 18/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS039U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS039U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS044L On 16/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS044U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS044U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS046L On 15/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS046U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS046U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS048L On 15/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS048U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS048U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS049L On 24/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS049U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS049U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS051L On 11/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS051U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS051U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS052L On 25/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS052U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS052U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 7.96500   | 100.47796 | 7.96500            | 100.45678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSA06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 8.19000   | 98.80403  | 8.19000            | 98.78236           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 8.19000   | 98.80403  | 8.19000            | 98.78236           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01 On 31/01/2025 Spot Bond  |        |            | 4.71500   | 4.71500   | 4.71500            | 127.99744          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN01: On 21/12/2026 Spot Bond |        |            | 10.00000  | 106.43994 | 10.00000           | 106.41158          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 28/02/2031 Spot Bond |        |            | 11.27500  | 74.31774  | 11.27500           | 74.29523           |                   |            |  | 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 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.57812          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.17255          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 02/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.54119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.89557          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.64473          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 26/01/2021 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 102.61948          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51854          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            | 8.92500   | 103.46431 | 8.92500            | 103.43964          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 31/01/2038 Spot Bond |        |            | 4.74000   | 102.37593 | 4.74000            | 102.35384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 98.29665           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN04( On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.12374          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04( On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.57204          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 08/12/2023 Spot Bond |        |            | 3.97000   | 3.97000   | 3.97000            | 295.95312          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 26/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.86542          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN051</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 26/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.31354          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN052 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN052</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 26/10/2020 Spot Bond |        |            | 6.67200   | 101.82875 | 6.67200            | 101.81048          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN053 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN053</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18689          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02211          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN057</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05( On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06( On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.62211          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN060 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN060</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06( On 31/03/2028 Spot Bond |        |            | 4.74000   | 4.74000   | 4.74000            | 170.86983          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN061</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN06: On 31/01/2025 Spot Bond |        |            | 4.10000   | 4.10000   | 4.10000            | 131.86790          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/01/2038 Spot Bond |        |            | 5.08000   | 5.08000   | 5.08000            | 97.67700           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2029 Spot Bond |        |            | 4.40000   | 4.40000   | 4.40000            | 94.06273           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2028 Spot Bond |        |            | 4.70000   | 4.70000   | 4.70000            | 171.37115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 14/05/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66152          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64084          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.59001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.20791          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18891          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13353          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52631          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 102.67500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.15935          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71223          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.35899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99981           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 07/12/2033 Spot Bond |        |            | 4.48500   | 4.48500   | 4.48500            | 210.48158          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 10/04/2020 Spot Bond |        |            |           |           | 0.00000            | 104.64266          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| SSN08 On 21/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.66039           |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SSN09 On 19/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SSN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SSN090</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SSN09 On 11/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |                              | 0.00                  | 0                     | 0             |
| <b>Total SSN091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For SSN091</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| SSN09 On 02/11/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 500,000,000,000,000.00       | 25,000,000,000        | 25,000,000,000        |               |
| <b>Total SSN092 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>25,000,000,000</b> | <b>25,000,000,000</b> |               |
| <b>Total For SSN092</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>25,000,000,000</b> | <b>25,000,000,000</b> |               |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.52000   | 98.58661  | 9.52000            | 98.56156           |                   |            | 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>              |               |
| T13A11 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.84163          |                   |            | 0.00                         | 0                     | 0                     |               |
| <b>Total T13A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For T13A11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| T13A12 On 21/08/2020 Spot Bond |        |            | 8.07000   | 103.93076 | 8.07000            | 103.90843          |                   |            | 0.00                         | 0                     | 0                     |               |
| <b>Total T13A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For T13A12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| T13A15 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.82370          |                   |            | 0.00                         | 0                     | 0                     |               |
| <b>Total T13A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For T13A15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| T13A16 On 21/08/2020 Spot Bond |        |            | 8.17000   | 103.73933 | 8.17000            | 103.71676          |                   |            | 0.00                         | 0                     | 0                     |               |
| <b>Total T13A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For T13A16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| T13A19 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.72933          |                   |            | 0.00                         | 0                     | 0                     |               |
| <b>Total T13A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For T13A19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| T13A20 On 21/08/2020 Spot Bond |        |            | 8.12000   | 103.23144 | 8.12000            | 103.20911          |                   |            | 0.00                         | 0                     | 0                     |               |
| <b>Total T13A20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For T13A20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| T13A21 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.82494          |                   |            | 0.00                         | 0                     | 0                     |               |
| <b>Total T13A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |
| <b>Total For T13A21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |               |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| T14A10 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.75453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T14A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T14A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.79583          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T14A12 On 21/11/2021 Spot Bond |        |            | 8.55000   | 105.29700 | 8.55000            | 105.27305          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T15OM On 21/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.61967          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T15OM3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T15OM3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T16OM On 21/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.61655          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T16OM1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T16OM1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS13€ On 06/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08142          |                   |            |  | 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>      |
| TFS14€ On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18275          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS144 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18705          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS14€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.05524          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS147 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.70120          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS14€ On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14054          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS14€ On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| TFS151 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.46249          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS153 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81007          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.92196          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS155 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.39067          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS156 On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.38592          |                   |            |  | 0.00        | 10,800,000,000        | 10,800,000,000        |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,800,000,000</b> | <b>10,800,000,000</b> |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,800,000,000</b> | <b>10,800,000,000</b> |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77996          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS158 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01444          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS159 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01166          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS160 On 25/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22742          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.50824          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.53681          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS163 On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29633          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30277          |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A3 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.91021          |                   |            | 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>      |
| TH13A4 On 21/08/2020 Spot Bond |        |            | 8.27000   | 102.71524 | 8.27000            | 102.69261          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A7 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.27182          |                   |            | 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>      |
| TH13A8 On 21/08/2020 Spot Bond |        |            | 8.16000   | 103.09562 | 8.16000            | 103.07322          |                   |            | 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>      |
| TH13B1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.88933          |                   |            | 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 |        |            |           |           | 0.00000            | 101.89140          |                   |            | 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 |        |            |           |           | 0.00000            | 101.95153          |                   |            | 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 |        |            |           |           | 0.00000            | 101.89600          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B5 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.88310          |                   |            | 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>      |
| TH13C1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.03447          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.05105          |                   |            | 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 |        |            |           |           | 0.00000            | 102.05520          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.08184          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.14847          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.71810          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.71810          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.78020          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.73111          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.75950          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.80211          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH14A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.82485          |                   |            | 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 |        |            | 7.92000   | 108.66112 | 7.92000            | 108.63819          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH14A6 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.77203          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.76344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A8 On 21/11/2021 Spot Bond |        |            | 8.08000   | 106.63297 | 8.08000            | 106.61002          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B1 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.95129          |                   |            |  | 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>      |
| TH14B2 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.26082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B3 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.86424          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C1 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.97912          |                   |            |  | 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>      |
| TH14C2 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.12617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C3 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.98859          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D1 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.67601          |                   |            |  | 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>      |
| TH14D2 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 104.96597          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D3 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 104.38138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH15A On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.73358          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.77517          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 104.47364          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.96127          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.60292          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.70455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.72540          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.82079          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.80420          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15B On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.45346          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.91823          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15C On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.41901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH15C: On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.86848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15C3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15C3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15D: On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 104.43322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15D: On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.05492          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15D2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15D2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15D: On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.30986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15D3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15D3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH16A: On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.69428          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH16A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH16A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH16A: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.73368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH16A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH16A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH16A: On 21/08/2024 Spot Bond  |        |            | 8.49000   | 107.77169 | 8.49000            | 101.73200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH16A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH16A3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH16B: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.78345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH16B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH16B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH16C: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.84773          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH16C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH16C1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH16D: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.29325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH16D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH16D1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL20 On 22/02/2020 Spot Bond    |        |            | 7.91000   | 7.91000   | 7.91000            | 103.57662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL20 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL20</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL20/R: On 22/02/2020 Spot Bond |        |            | 100.00000 | 81.79704  | 100.00000          | 81.62447           |                   |            |  | 0.00        | 0                | 0             |
| TL20/R: On 25/11/2020 Spot Bond |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL20/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 TL20/R207</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL21U On 09/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL21U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL21U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL22 On 04/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.40826          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL23 On 05/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.42887          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL24 On 05/09/2022 Spot Bond  |        |            | 8.71500   | 102.31794 | 8.71500            | 102.29396          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL25 On 04/09/2024 Spot Bond  |        |            | 9.22500   | 102.95193 | 9.22500            | 102.92643          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL26 On 25/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.73875          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL27 On 24/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.11152          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL28 On 24/04/2025 Spot Bond  |        |            | 9.58000   | 99.06891  | 9.58000            | 99.04359           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL29 On 24/04/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.28080          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL30 On 10/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.27812          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TL31 On 10/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.31007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TL31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TL31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TLC08 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83061          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TLC08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|-----------------------|
| <b>Total For TLC08</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TLC09 On 17/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.03903          |                   |                              | 0.00                 | 0                     | 0                     |
| <b>Total TLC09 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TLC09</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN20 On 17/09/2020 Spot Bond   |        |            | 8.06500   | 103.41231 | 8.06500            | 103.38985          |                   |                              | 0.00                 | 0                     | 13,917,300,000        |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>13,917,300,000</b> |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>13,917,300,000</b> |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 56.20214  | 100.00000          | 56.07706           |                   |                              | 0.00                 | 0                     | 0                     |
| <b>Total TN20/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TN20/R208</b>     |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                     | 0                     |
| <b>Total TN20U SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TN20U</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN21U On 13/05/2021 Spot Bond  |        |            | 100.00000 | 35.75895  | 100.00000          | 35.68023           |                   |                              | 0.00                 | 0                     | 0                     |
| <b>Total TN21U SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TN21U</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN23 On 06/11/2023 Spot Bond   |        |            | 8.89500   | 106.29608 | 8.89500            | 106.27094          |                   | 25,651,641,165,000.00        | 2,883,827,000        | 16,217,200,000        |                       |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>25,651,641,165,000.00</b> | <b>2,883,827,000</b> | <b>16,217,200,000</b> |                       |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>25,651,641,165,000.00</b> | <b>2,883,827,000</b> | <b>16,217,200,000</b> |                       |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 14.28045  | 100.00000          | 14.24901           |                   | 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   |        |            | 10.00000  | 99.85417  | 10.00000           | 99.82770           |                   | 54,270,000,000.00            | 5,427,000            | 24,495,705,200        |                       |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>54,270,000,000.00</b>     | <b>5,427,000</b>     | <b>24,495,705,200</b> |                       |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   | <b>54,270,000,000.00</b>     | <b>5,427,000</b>     | <b>24,495,705,200</b> |                       |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 12.13664  | 100.00000          | 12.10994           |                   | 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   |        |            | 10.15000  | 93.06189  | 10.15000           | 93.03686           |                   | 0.00                         | 0                    | 1,700,000,000         |                       |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,700,000,000</b>  |                       |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>1,700,000,000</b>  |                       |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 8.88075   | 100.00000          | 8.86120            |                   | 0.00                         | 0                    | 0                     |                       |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |                       |
| TN30 On 09/10/2030 Spot Bond   |        |            | 10.82000  | 98.76344  | 10.82000           | 98.73500           |                   | 0.00                         | 0                    | 8,414,800,000         |                       |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>8,414,800,000</b>  |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,414,800,000</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 118.77452 | 8.00000            | 118.74907          |                   |            | 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   |        |            | 11.76500  | 92.96431  | 11.76500           | 92.93528           |                   |            | 0.00        | 0                | 5,500,000,000        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,500,000,000</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,500,000,000</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 100.80428 | 10.75000           | 100.77545          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 111.35500 | 10.00000           | 111.32600          |                   |            | 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>             |
| TPDA0i On 30/11/2020 Spot Bond |        |            | 8.23000   | 105.39707 | 8.23000            | 105.37397          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TPDA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TPDA08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2A: On 14/12/2020 Spot Bond |        |            | 8.42000   | 105.10638 | 8.42000            | 105.08269          |                   |            | 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>             |
| TRA2Ai On 14/12/2020 Spot Bond |        |            | 8.22000   | 8.22000   | 8.22000            | 105.32115          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TRA2A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2A6</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.28393          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TRA2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2B: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.31784          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.02811          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TRA2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2C: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.51429          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRA2C2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.86579          |                   |            | 0.00        | 0                | 0                    |
| <b>Total TRA2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TRA2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.86579          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.91251          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.96254          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2022 Spot Bond |        |            | 8.63500   | 105.34592 | 8.63500            | 105.32173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.90117          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.94440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3B: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.28913          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3B: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.24151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.46514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51658          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 8.92500   | 101.45452 | 8.92500            | 101.35960          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TRA4A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.15419          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16572          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17097          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4A: On 13/04/2024 Spot Bond |        |            | 8.62000   | 100.39688 | 8.62000            | 100.53176          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4B: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA4B: On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19135          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ11: On 15/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ12: On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ13: On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ14: On 15/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE03: On 31/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP22: On 19/03/2020 Spot Bond |        |            |           |           | 0.00000            | 96.74345           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TSP228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP230 On 09/04/2020 Spot Bond |        |            |           |           | 0.00000            | 96.70327           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP231 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 99.95835           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP232 On 07/05/2020 Spot Bond |        |            |           |           | 0.00000            | 96.10722           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP233 On 09/07/2020 Spot Bond |        |            |           |           | 0.00000            | 94.97452           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP234 On 13/02/2020 Spot Bond |        |            |           |           | 0.00000            | 97.99256           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP235 On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 95.94438           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP236 On 12/03/2020 Spot Bond |        |            |           |           | 0.00000            | 97.46044           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP237 On 09/04/2020 Spot Bond |        |            |           |           | 0.00000            | 96.89499           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP238 On 08/10/2020 Spot Bond |        |            |           |           | 0.00000            | 93.21864           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03002          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.05395          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03999          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TU1D11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TU1D11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TUHF0 On 26/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.47432          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TUHF01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TUHF01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 13/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.65591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC311 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC311</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 29/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.47088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC312 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC312</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 29/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.37565          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC313 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC313</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 04/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.23287          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC314 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC314</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 07/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.63342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC315 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC315</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 10/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.53371          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC316 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC316</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 20/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.39534          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC317 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC317</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 27/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC318 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC318</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC31 On 29/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.11888          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC319 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC319</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond  |        |            | 8.40000   | 104.70654 | 8.40000            | 104.68287          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG26 On 09/03/2026 Spot Bond  |        |            | 10.40000  | 105.92047 | 10.40000           | 105.89097          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For UG26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA1 On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA2 On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA3 On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA4 On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA5 On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA6 On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA6U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA6U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA7 On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA7U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA7U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA8 On 20/04/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA8U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA8U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA9 On 20/07/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA9U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA9U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB1 On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB2 On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB3 On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For VCJB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB4I On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB5I On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB6I On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB7I On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB8I On 20/04/2047 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB9I On 20/07/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA1I On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA2I On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA3I On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA4I On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA5I On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA6I On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For VCPA6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA7I On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA8I On 20/04/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA9I On 20/07/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB1 On 20/07/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB2 On 20/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB3 On 20/01/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB4 On 20/04/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB5 On 20/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB6 On 20/10/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB7 On 20/01/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB8 On 20/04/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB9 On 20/07/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For VCPB9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA10L On 20/10/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB10L On 20/10/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.33026          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE09 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.96724          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.66050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34993          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE12 On 03/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.43999          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE13 On 27/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.11456          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE14 On 27/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.79387          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA10L On 20/10/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For VPB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPB10L On 20/10/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VPB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPB10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VR841L On 11/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VR841U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VR841U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VR844L On 25/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VR844U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VR844U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VR856L On 09/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VR856U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VR856U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VR857L On 10/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VR857U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VR857U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VR858L On 06/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VR858U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VR858U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VR859L On 20/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VR859U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VR859U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VR860L On 25/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total VR860U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VR860U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| WHL01 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.97081          |                   |            |  | 0.00        | 480,000,000        | 240,000,000        |
| <b>Total WHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>480,000,000</b> | <b>240,000,000</b> |
| <b>Total For WHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>480,000,000</b> | <b>240,000,000</b> |
| WHL01 On 27/10/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total WHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value     | Contracts Traded | Open Interest   |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------|------------------|-----------------|
| <b>Total For WHL01U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WHL02 On 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.20203          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WHL02</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WHL02 On 27/10/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WHL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WHL02U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.70959          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WHL03</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WHL03 On 18/06/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WHL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WHL03U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WHL04 On 18/06/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WHL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WHL04U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WHL05 On 26/10/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WHL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WHL05U</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WRS2L On 25/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WRS2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WRS2U</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WSP4 On 28/05/2020 Spot Bond   |        |            | 7.16000   | 104.94591 | 7.16000            | 104.92585          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WSP4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WSP4</b>          |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 7.46500   | 106.17452 | 7.46500            | 106.15337          |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| WSP5/f On 28/05/2021 Spot Bond |        |            | 100.00000 | 38.54813  | 100.00000          | 38.46327           |                   |            |  | 0.00      | 0                | 0               |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   |            |  | 0.00      | 0                | 0               |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | 1.14e+017 | 815,487,291,400  | 061,000,882,683 |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | 1.14e+017 | 815,487,291,400  | 061,000,882,683 |

| Contract Details     | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest   |
|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------|------------------|-----------------|
| <b>Total Futures</b> |        |            |           |           |                    |                    |                   |            | 1.14e+017     | 815,487,314,391  | 061,002,111,321 |
| <b>Total Options</b> |        |            |           |           |                    |                    |                   |            | 25 930 403.26 | 31,767           | 248,061         |
| <b>Grand Total:</b>  |        |            |           |           |                    |                    |                   |            | 1.14e+017     | 815,487,346,158  | 061,002,359,382 |